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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/10/2017

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 02/11/2017 Bond Future			10.75713	76.54979	10.71771	76.79152			0.00	0	9,466
ES33 On 01/02/2018 Bond Future			10.86223	77.95646	10.82132	78.20322			0.00	0	0
ES33 On 03/05/2018 Bond Future			10.96513	75.61483	10.92277	75.86629			0.00	0	0
Total ES33 Future									0.00	0	9,466
ES33 On 02/11/2017 Bond Future	10.67	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.67	Put			294.10000	0.29410	535,830		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			232.32000	0.23232	474,050		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.66	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.66	Put			355.96000	0.35596	597,690		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.00	Call			1,068.96000	1.06896	822,200		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.01	Call			1,128.11000	1.12811	881,350		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.01	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	10.99	Call			1,009.73000	1.00973	762,970		0.00	0	0
ES33 On 01/02/2018 Bond Future	10.99	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.20	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	03/05/2018	Bond Future	11.21	Call			1,680.77000	1.68077	1,429,310		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.21	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.22	Call			1,738.27000	1.73827	1,486,810		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.22	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.20	Call			1,623.20000	1.62320	1,371,740		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	9,466
ES42	On	02/11/2017	Bond Future			11.02076	79.08099	10.98757	79.30978			0.00	0	7,957
ES42	On	01/02/2018	Bond Future			11.12290	80.53417	11.08847	80.76774			0.00	0	0
ES42	On	03/05/2018	Bond Future			11.22796	77.77072	11.19229	78.00867			0.00	0	0
Total ES42 Future												0.00	0	7,957
Total For ES42												0.00	0	7,957
I2025	On	02/11/2017	Bond Future			130.39498	130.39498	130.40114	130.40114			0.00	0	914
I2025	On	01/02/2018	Bond Future			131.49846	131.49846	131.50620	131.50620			0.00	0	0
I2025	On	03/05/2018	Bond Future			133.99404	133.99404	134.00151	134.00151			0.00	0	0
Total I2025 Future												0.00	0	914
I2025	On	02/11/2017	Bond Future	132.98	Put			2,578.86000	2.57886	2,585,020		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.96	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.96	Put			2,558.86000	2.55886	2,565,020		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			2,568.86000	2.56886	2,575,020		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	133.89	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.89	Put			2,383.80000	2.38380	2,391,540		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.90	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.90	Put			2,393.80000	2.39380	2,401,540		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.88	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.88	Put			2,373.80000	2.37380	2,381,540		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.21	Call			791.51000	0.79151	784,040		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.21	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.22	Call			781.51000	0.78151	774,040		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			801.51000	0.80151	794,040		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	914
I2029	On	02/11/2017	Bond Future			99.54460	99.54460	99.95613	99.95613			0.00	0	1,370
I2029	On	01/02/2018	Bond Future			101.40822	101.40822	101.82860	101.82860			0.00	0	0
I2029	On	03/05/2018	Bond Future			102.31568	102.31568	102.74373	102.74373			0.00	0	0

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Total I2029 Future												0.00	0	1,370
Total For I2029												0.00	0	1,370
I2033	On	02/11/2017	Bond Future			105.22947	105.22947	105.23415	105.23415			0.00	0	5,234
I2033	On	01/02/2018	Bond Future			107.19952	107.19952	107.20543	107.20543			0.00	0	0
I2033	On	03/05/2018	Bond Future			108.14728	108.14728	108.15295	108.15295			0.00	0	0
Total I2033 Future												0.00	0	5,234
I2033	On	02/11/2017	Bond Future	110.08	Put			4,845.85000	4.84585	4,850,530		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			4,855.85000	4.85585	4,860,530		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			4,835.85000	4.83585	4,840,530		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.65	Put			2,444.57000	2.44457	2,450,480		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			2,454.57000	2.45457	2,460,480		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			2,434.57000	2.43457	2,440,480		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Call			452.95000	0.45295	447,280		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			442.95000	0.44295	437,280		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			462.95000	0.46295	457,280		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	5,234
I2038	On	02/11/2017	Bond Future			128.72813	128.72813	128.73389	128.73389			0.00	0	19,719
I2038	On	01/02/2018	Bond Future			129.63322	129.63322	129.64045	129.64045			0.00	0	0
I2038	On	03/05/2018	Bond Future			132.09336	132.09336	132.10039	132.10039			0.00	0	0
Total I2038 Future												0.00	0	19,719
I2038	On	02/11/2017	Bond Future	136.80	Put			8,066.11000	8.06611	8,071,870		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.81	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.81	Put			8,076.11000	8.07611	8,081,870		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.82	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.82	Put			8,086.11000	8.08611	8,091,870		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.94	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.94	Put			7,299.55000	7.29955	7,306,780		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			7,309.55000	7.30955	7,316,780		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On	01/02/2018	Bond Future	136.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.93	Put			7,289.55000	7.28955	7,296,780		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Put			189.61000	0.18961	196,640		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Put			169.61000	0.16961	176,640		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Put			179.61000	0.17961	186,640		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	19,719
I2046	On	02/11/2017	Bond Future			124.33241	124.33241	124.08655	124.08655			0.00	0	21,292
I2046	On	01/02/2018	Bond Future			126.66014	126.66014	126.41108	126.41108			0.00	0	0
I2046	On	03/05/2018	Bond Future			127.46586	127.46586	127.21165	127.21165			0.00	0	0
Total I2046 Future												0.00	0	21,292
I2046	On	02/11/2017	Bond Future	136.31	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.31	Put			12,223.45000	12.22345	11,977,590		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.32	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.32	Put			12,233.45000	12.23345	11,987,590		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.30	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.30	Put			12,213.45000	12.21345	11,967,590		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.90	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.90	Put			6,488.92000	6.48892	6,239,860		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.91	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.91	Put			6,498.92000	6.49892	6,249,860		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.92	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.92	Put			6,508.92000	6.50892	6,259,860		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.94	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.94	Put			728.35000	0.72835	474,140		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Put			738.35000	0.73835	484,140		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.93	Put			718.35000	0.71835	464,140		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	21,292
I2050	On	02/11/2017	Bond Future			132.74792	132.74792	132.45848	132.45848			0.00	0	22,612
I2050	On	01/02/2018	Bond Future			133.55993	133.55993	133.26658	133.26658			0.00	0	0
I2050	On	03/05/2018	Bond Future			136.09472	136.09472	135.79533	135.79533			0.00	0	0
Total I2050 Future												0.00	0	22,612
I2050	On	02/11/2017	Bond Future	144.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.66	Put			12,201.52000	12.20152	11,912,080		0.00	0	0

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I2050	On	02/11/2017	Bond Future	144.67	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.67	Put			12,211.52000	12.21152	11,922,080		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.65	Put			12,191.52000	12.19152	11,902,080		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			6,973.42000	6.97342	6,680,070		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			6,983.42000	6.98342	6,690,070		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			6,963.42000	6.96342	6,670,070		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Call			175.33000	0.17533	474,720		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			165.33000	0.16533	464,720		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			185.33000	0.18533	484,720		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	22,612
R186	On	02/11/2017	Bond Future			8.61796	115.68953	8.56768	116.02740		7.48	79,015,948.99	683	135,593
R186	On	01/02/2018	Bond Future			8.66768	112.51548	8.61509	112.86053		7.16	0.00	0	198
R186	On	03/05/2018	Bond Future			8.71765	114.60791	8.66272	114.95955		7.24	0.00	0	0
Total R186 Future												79,015,948.99	683	135,791
R186	On	02/11/2017	Bond Future	8.89	Call			2,456.40000	2.45640	2,157,110	7.55	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Put			313.73000	0.31373	352,310	7.55	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Call			2,508.78000	2.50878	2,207,680	7.56	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Put			300.51000	0.30051	337,280	7.56	0.00	0	0
R186	On	02/11/2017	Bond Future	8.60	Put			943.01000	0.94301	1,060,760	7.43	0.00	0	3,750
R186	On	02/11/2017	Bond Future	9.00	Call			3,053.22000	3.05322	2,737,230	7.61	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Call			2,404.44000	2.40444	2,107,020	7.55	0.00	0	0
R186	On	02/11/2017	Bond Future	9.00	Put			191.78000	0.19178	213,660	7.61	0.00	0	5,000
R186	On	02/11/2017	Bond Future	8.88	Put			327.42000	0.32742	367,870	7.55	0.00	0	0
R186	On	02/11/2017	Bond Future	8.75	Call			1,771.01000	1.77101	1,503,670	7.48	0.00	0	0
R186	On	02/11/2017	Bond Future	8.75	Put			552.26000	0.55226	622,790	7.48	0.00	0	0
R186	On	02/11/2017	Bond Future	8.60	Call			1,160.35000	1.16035	940,230	7.43	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Put			1,020.89000	1.02089	1,112,240	7.43	0.00	0	0
R186	On	01/02/2018	Bond Future	8.50	Call			1,536.98000	1.53698	1,366,330	7.16	0.00	0	1,460
R186	On	01/02/2018	Bond Future	8.97	Call			3,302.52000	3.30252	3,047,310	7.43	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Put			1,001.07000	1.00107	1,090,910	7.43	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Call			3,347.18000	3.34718	3,090,470	7.44	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Put			981.79000	0.98179	1,070,130	7.44	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/02/2018	Bond Future	8.96	Call			3,258.36000	3.25836	3,004,660	7.43	0.00	0	0
R186	On	01/02/2018	Bond Future	9.00	Put			943.91000	0.94391	1,029,300	7.45	0.00	0	6,200
R186	On	01/02/2018	Bond Future	8.75	Call			2,391.78000	2.39178	2,173,120	7.31	0.00	0	0
R186	On	01/02/2018	Bond Future	8.75	Put			1,509.44000	1.50944	1,635,830	7.31	0.00	0	820
R186	On	01/02/2018	Bond Future	9.25	Call			4,638.13000	4.63813	4,347,060	7.60	0.00	0	0
R186	On	01/02/2018	Bond Future	9.25	Put			565.23000	0.56523	619,210	7.60	0.00	0	820
R186	On	01/02/2018	Bond Future	8.50	Put			2,297.05000	2.29705	2,471,450	7.16	0.00	0	0
R186	On	01/02/2018	Bond Future	7.75	Put			6,114.04000	6.11404	6,415,440	6.88	0.00	0	0
R186	On	01/02/2018	Bond Future	7.75	Call			229.74000	0.22974	186,090	6.88	0.00	0	1,460
R186	On	01/02/2018	Bond Future	9.00	Call			3,437.01000	3.43701	3,177,350	7.45	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Put			1,881.63000	1.88163	2,004,730	7.48	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Call			3,555.14000	3.55514	3,325,330	7.48	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Put			1,857.82000	1.85782	1,979,650	7.48	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Call			3,477.53000	3.47753	3,250,250	7.47	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Put			1,906.03000	1.90603	2,030,390	7.47	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Call			3,516.06000	3.51606	3,287,520	7.48	0.00	0	0
Total R186 Option												0.00	0	19,510
Total For R186												79,015,948.99	683	155,301
R197	On	02/11/2017	Bond Future			301.34575	301.34575	301.36024	301.36024			0.00	0	2,350
R197	On	01/02/2018	Bond Future			300.01387	300.01387	300.03173	300.03173			0.00	0	0
R197	On	03/05/2018	Bond Future			305.70739	305.70739	305.72484	305.72484			0.00	0	0
Total R197 Future												0.00	0	2,350
R197	On	02/11/2017	Bond Future	305.17	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	Put			3,809.76000	3.80976	3,824,250		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			3,789.76000	3.78976	3,804,250		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			3,799.76000	3.79976	3,814,250		0.00	0	0
R197	On	01/02/2018	Bond Future	301.66	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.66	Put			1,628.27000	1.62827	1,646,130		0.00	0	0
R197	On	01/02/2018	Bond Future	301.67	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.67	Put			1,638.27000	1.63827	1,656,130		0.00	0	0
R197	On	01/02/2018	Bond Future	301.68	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.68	Put			1,648.27000	1.64827	1,666,130		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Call			1,274.84000	1.27484	1,257,390		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Call			1,264.84000	1.26484	1,247,390		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Call			1,284.84000	1.28484	1,267,390		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R197 Option												0.00	0	0
Total For R197												0.00	0	2,350
R202	On	02/11/2017	Bond Future			242.45972	242.45972	242.47056	242.47056		4.14	0.00	0	28,667
R202	On	01/02/2018	Bond Future			243.29509	243.29509	243.30864	243.30864		4.29	0.00	0	0
R202	On	03/05/2018	Bond Future			247.91226	247.91226	247.92539	247.92539		4.28	0.00	0	0
Total R202 Future												0.00	0	28,667
R202	On	02/11/2017	Bond Future	253.90	Put			11,429.73000	11.42973	11,440,430	4.44	0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Call			0.29000	0.00029	0,140	4.44	0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Put			11,439.73000	11.43973	11,450,420	4.44	0.00	0	0
R202	On	02/11/2017	Bond Future	253.89	Call			0.30000	0.00030	0,150	4.44	0.00	0	0
R202	On	02/11/2017	Bond Future	253.89	Put			11,419.74000	11.41974	11,430,430	4.44	0.00	0	0
R202	On	02/11/2017	Bond Future	253.90	Call			0.29000	0.00029	0,150	4.44	0.00	0	0
R202	On	01/02/2018	Bond Future	249.07	Call			707.62000	0.70762	683,150	4.61	0.00	0	0
R202	On	01/02/2018	Bond Future	249.07	Put			6,468.98000	6.46898	6,458,060	4.61	0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Call			705.73000	0.70573	681,300	4.61	0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Put			6,477.09000	6.47709	6,466,210	4.61	0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Call			709.52000	0.70952	685,010	4.61	0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Put			6,460.88000	6.46088	6,449,920	4.61	0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Call			3,716.30000	3.71630	3,685,100	4.59	0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Put			3,270.91000	3.27091	3,252,840	4.59	0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Call			3,711.17000	3.71117	3,679,980	4.59	0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Put			3,275.78000	3.27578	3,257,720	4.59	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Call			3,721.44000	3.72144	3,690,230	4.59	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Put			3,266.05000	3.26605	3,247,970	4.59	0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	28,667
R2023	On	02/11/2017	Bond Future			7.95298	100.57241	7.90223	100.78811		4.21	0.00	0	56,990
R2023	On	01/02/2018	Bond Future			7.98808	102.42049	7.93403	102.64095		4.35	0.00	0	0
R2023	On	03/05/2018	Bond Future			8.01464	100.39556	7.95719	100.62027		4.35	0.00	0	0
Total R2023 Future												0.00	0	56,990
R2023	On	02/11/2017	Bond Future	8.57	Put			8.55000	0.00855	9,830	4.38	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Call			2,841.68000	2.84168	2,627,130	4.38	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Put			7.86000	0.00786	9,010	4.38	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Call			2,760.90000	2.76090	2,546,620	4.38	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Put			9.27000	0.00927	10,690	4.38	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Call			2,801.28000	2.80128	2,586,860	4.38	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Put			474.22000	0.47422	526,950	4.54	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Call			2,064.93000	2.06493	1,896,200	4.55	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Put			463.64000	0.46364	515,370	4.55	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Call			2,006.36000	2.00636	1,839,670	4.54	0.00	0	0

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			485.19000	0.48519	538,960	4.54	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Call			2,035.46000	2.03546	1,867,730	4.54	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Call			2,077.51000	2.07751	1,925,170	4.43	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Put			822.89000	0.82289	895,260	4.43	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Call			2,103.30000	2.10330	1,950,050	4.43	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Put			810.13000	0.81013	881,590	4.43	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Call			2,052.15000	2.05215	1,900,720	4.43	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Put			836.10000	0.83610	909,380	4.43	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	56,990
R2030	On	02/11/2017	Bond Future			9.17522	93.59664	9.12516	93.93960			10,763,613.60	115	59,172
R2030	On	01/02/2018	Bond Future			9.23171	91.31170	9.17979	91.66165			0.00	0	0
R2030	On	03/05/2018	Bond Future			9.29161	93.00968	9.23782	93.36634			0.00	0	0
Total R2030 Future												10,763,613.60	115	59,172
R2030	On	02/11/2017	Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.35	Call			1,526.68000	1.52668	1,183,720		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			1,593.76000	1.59376	1,250,800		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.36	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Call			1,459.52000	1.45952	1,116,560		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.37	Call			1,273.17000	1.27317	923,220		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.37	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Call			1,339.43000	1.33943	989,480		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	Call			1,405.63000	1.40563	1,055,680		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	03/05/2018	Bond Future	9.50	Call			1,720.65000	1.72065	1,363,990		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			1,785.40000	1.78540	1,428,740		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			1,655.83000	1.65583	1,299,170		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												10,763,613.60	115	59,172
R2032	On	02/11/2017	Bond Future			9.40215	91.85642	9.35725	92.18489		11.01	0.00	0	32,988
R2032	On	01/02/2018	Bond Future			9.46401	93.54434	9.41751	93.87961		10.39	0.00	0	0
R2032	On	03/05/2018	Bond Future			9.52520	91.12707	9.47712	91.46871		11.04	0.00	0	0
Total R2032 Future												0.00	0	32,988
R2032	On	02/11/2017	Bond Future	9.49	Call			1,771.80000	1.77180	1,517,570	11.01	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Put			805.55000	0.80555	879,790	11.01	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	02/11/2017	Bond Future	9.50	Call			1,817.18000	1.81718	1,560,290	11.01	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Put			778.73000	0.77873	850,310	11.01	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Call			1,727.02000	1.72702	1,475,500	11.00	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Put			833.04000	0.83304	909,990	11.00	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.20	Put			3,173.84000	3.17384	3,351,920	10.36	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.20	Call			1,581.90000	1.58190	1,424,710	10.36	0.00	0	7,500
R2032	On	01/02/2018	Bond Future	9.45	Put			2,191.96000	2.19196	2,326,140	10.54	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.45	Call			2,426.40000	2.42640	2,225,310	10.54	0.00	0	750
R2032	On	01/02/2018	Bond Future	9.40	Put			2,367.32000	2.36732	2,510,000	10.50	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.40	Call			2,240.61000	2.24061	2,048,020	10.50	0.00	0	6,800
R2032	On	01/02/2018	Bond Future	9.30	Put			2,748.47000	2.74847	2,908,690	10.43	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.30	Call			1,893.30000	1.89330	1,718,250	10.43	0.00	0	7,800
R2032	On	01/02/2018	Bond Future	9.56	Call			2,863.00000	2.86300	2,643,930	10.63	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.56	Put			1,841.18000	1.84118	1,957,380	10.63	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Call			2,904.53000	2.90453	2,683,890	10.64	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Put			1,811.61000	1.81161	1,926,240	10.64	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Call			2,821.76000	2.82176	2,604,280	10.62	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Put			1,871.12000	1.87112	1,988,910	10.62	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Call			3,960.61000	3.96061	3,738,380	11.19	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Put			2,392.22000	2.39222	2,511,630	11.19	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Call			4,002.00000	4.00200	3,778,610	11.20	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Put			2,364.15000	2.36415	2,482,400	11.20	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Call			4,043.31000	4.04331	3,818,770	11.21	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Put			2,336.07000	2.33607	2,453,170	11.21	0.00	0	0
Total R2032 Option												0.00	0	22,850
Total For R2032												0.00	0	55,838
R2035	On	02/11/2017	Bond Future			9.58348	95.71225	9.54369	96.03123			0.00	0	37,540
R2035	On	01/02/2018	Bond Future			9.64918	97.47101	9.60799	97.79665			0.00	0	0
R2035	On	03/05/2018	Bond Future			9.71038	94.78357	9.66786	95.11541			0.00	0	0
Total R2035 Future												0.00	0	37,540
R2035	On	02/11/2017	Bond Future	9.59	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Call			450.93000	0.45093	131,950		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Call			530.67000	0.53067	211,690		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Call			371.09000	0.37109	52,110		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.74	Call			1,037.66000	1.03766	712,020		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.75	Call			1,115.56000	1.11556	789,920		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.75	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	01/02/2018	Bond Future	9.73	Call			959.66000	0.95966	634,020		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.73	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.90	Call			1,790.31000	1.79031	1,458,470		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.90	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.91	Call			1,866.27000	1.86627	1,534,430		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.91	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.89	Call			1,714.26000	1.71426	1,382,420		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	37,540
R2037	On	02/11/2017	Bond Future			9.69722	91.91388	9.65741	92.23105		13.21	0.00	0	54,588
R2037	On	01/02/2018	Bond Future			9.75937	89.34765	9.71822	89.67139		12.46	0.00	0	160
R2037	On	03/05/2018	Bond Future			9.82420	91.00917	9.78175	91.33900		12.69	0.00	0	0
Total R2037 Future												0.00	0	54,748
R2037	On	02/11/2017	Bond Future	9.67	Call			1,528.32000	1.52832	1,302,730	13.17	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Put			1,427.83000	1.42783	1,519,410	13.17	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Call			1,448.15000	1.44815	1,228,250	13.15	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Put			1,507.38000	1.50738	1,604,650	13.15	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Call			1,487.98000	1.48798	1,265,210	13.16	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Put			1,467.29000	1.46729	1,561,690	13.16	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Call			2,983.43000	2.98343	2,774,490	12.51	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Put			2,263.86000	2.26386	2,378,660	12.51	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Call			3,026.68000	3.02668	2,816,240	12.52	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Put			2,229.25000	2.22925	2,342,550	12.52	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Call			3,070.03000	3.07003	2,858,090	12.53	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Put			2,194.85000	2.19485	2,306,650	12.53	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Call			4,393.59000	4.39359	4,177,730	12.88	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Put			2,869.25000	2.86925	2,983,220	12.88	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Call			4,437.43000	4.43743	4,220,510	12.89	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Put			2,837.28000	2.83728	2,950,190	12.89	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Call			4,349.65000	4.34965	4,134,870	12.88	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Put			2,901.23000	2.90123	3,016,280	12.88	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	54,748
R204	On	02/11/2017	Bond Future			6.94998	104.13888	6.91062	104.18103		0.30	0.00	0	43,887
R204	On	01/02/2018	Bond Future			6.80480	102.01449	6.75277	102.05823		0.64	0.00	0	0
R204	On	03/05/2018	Bond Future			6.51332	103.91169	6.43949	103.95642		0.47	0.00	0	0
Total R204 Future												0.00	0	43,887
R204	On	02/11/2017	Bond Future	7.75	Call			893.32000	0.89332	851,170	0.34	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Put			0.00000	0.00000	0,000	0.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/11/2017	Bond Future	7.76	Call			903.89000	0.90389	861,740	0.34	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Put			0.00000	0.00000	0,000	0.34	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Call			882.74000	0.88274	840,590	0.34	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Put			0.00000	0.00000	0,000	0.34	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Call			453.28000	0.45328	415,040	0.66	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Put			28.17000	0.02817	33,670	0.66	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Call			460.61000	0.46061	422,180	0.66	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Put			27.15000	0.02715	32,460	0.66	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Call			445.98000	0.44598	407,920	0.66	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Put			29.23000	0.02923	34,910	0.66	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Call			424.61000	0.42461	386,760	0.49	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Put			31.73000	0.03173	38,610	0.49	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Call			429.89000	0.42989	391,890	0.49	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Put			30.99000	0.03099	37,720	0.49	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Call			419.35000	0.41935	381,650	0.49	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Put			32.49000	0.03249	39,520	0.49	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	43,887
R2040	On	02/11/2017	Bond Future			9.81779	95.05388	9.78305	95.34787		13.94	0.00	0	17,446
R2040	On	01/02/2018	Bond Future			9.88153	92.29517	9.84563	92.59522		13.13	0.00	0	0
R2040	On	03/05/2018	Bond Future			9.94788	94.01137	9.91083	94.31725		13.37	0.00	0	0
Total R2040 Future												0.00	0	17,446
R2040	On	02/11/2017	Bond Future	9.65	Put			2,239.06000	2.23906	2,352,960	13.74	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Call			1,132.92000	1.13292	949,890	13.75	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Put			2,186.51000	2.18651	2,297,470	13.75	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Call			1,167.40000	1.16740	981,440	13.76	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Put			2,134.65000	2.13465	2,242,680	13.76	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Call			1,099.00000	1.09900	918,910	13.74	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Call			3,004.04000	3.00404	2,812,660	13.25	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Put			2,716.75000	2.71675	2,825,420	13.25	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Call			3,047.65000	3.04765	2,854,880	13.25	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Put			2,677.05000	2.67705	2,784,330	13.25	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Call			2,960.53000	2.96053	2,770,550	13.24	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Put			2,756.68000	2.75668	2,866,750	13.24	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Call			4,565.46000	4.56546	4,365,780	13.65	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Put			3,343.92000	3.34392	3,450,120	13.65	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Call			4,610.94000	4.61094	4,410,280	13.66	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Put			3,308.46000	3.30846	3,413,680	13.66	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Call			4,656.61000	4.65661	4,454,980	13.67	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Put			3,273.30000	3.27330	3,377,550	13.67	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R2040 Option										0.00	0	0
Total For R2040										0.00	0	17,446
R2044 On 02/11/2017 Bond Future			9.82186	92.29722	9.78711	92.59552		14.66		0.00	0	26,425
R2044 On 01/02/2018 Bond Future			9.88295	89.61290	9.84705	89.91748		13.78		0.00	0	0
R2044 On 03/05/2018 Bond Future			9.94639	91.27933	9.90939	91.58965		14.05		0.00	0	0
Total R2044 Future										0.00	0	26,425
R2044 On 02/11/2017 Bond Future	9.67	Put			2,198.24000	2.19824	2,308,240	14.46		0.00	0	0
R2044 On 02/11/2017 Bond Future	9.68	Call			1,215.98000	1.21598	1,024,730	14.47		0.00	0	0
R2044 On 02/11/2017 Bond Future	9.68	Put			2,146.11000	2.14611	2,253,160	14.47		0.00	0	0
R2044 On 02/11/2017 Bond Future	9.66	Call			1,145.58000	1.14558	960,240	14.46		0.00	0	0
R2044 On 02/11/2017 Bond Future	9.66	Put			2,251.19000	2.25119	2,364,150	14.46		0.00	0	0
R2044 On 02/11/2017 Bond Future	9.67	Call			1,180.44000	1.18044	992,140	14.46		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.90	Call			3,144.69000	3.14469	2,947,440	13.92		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.90	Put			2,696.06000	2.69606	2,803,390	13.92		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.91	Call			3,189.81000	3.18981	2,991,160	13.93		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.91	Put			2,656.89000	2.65689	2,762,820	13.93		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.89	Call			3,100.09000	3.10009	2,904,240	13.92		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.89	Put			2,735.90000	2.73590	2,844,630	13.92		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.10	Call			4,841.86000	4.84186	4,634,840	14.37		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.10	Put			3,262.64000	3.26264	3,365,940	14.37		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.11	Call			4,888.55000	4.88855	4,680,570	14.38		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.11	Put			3,227.79000	3.22779	3,330,130	14.38		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.09	Call			4,795.37000	4.79537	4,589,320	14.36		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.09	Put			3,297.81000	3.29781	3,402,080	14.36		0.00	0	0
Total R2044 Option										0.00	0	0
Total For R2044										0.00	0	26,425
R2048 On 02/11/2017 Bond Future			9.78221	91.65082	9.74747	91.95778		14.53		0.00	0	87,324
R2048 On 01/02/2018 Bond Future			9.84424	93.33495	9.80835	93.64833		13.67		0.00	0	170
R2048 On 03/05/2018 Bond Future			9.90202	90.63395	9.86505	90.95332		14.59		0.00	0	0
Total R2048 Future										0.00	0	87,494
R2048 On 02/11/2017 Bond Future	9.65	Call			1,229.07000	1.22907	1,033,230	14.47		0.00	0	0
R2048 On 02/11/2017 Bond Future	9.65	Put			2,100.24000	2.10024	2,211,360	14.47		0.00	0	0
R2048 On 02/11/2017 Bond Future	9.66	Call			1,266.76000	1.26676	1,067,830	14.48		0.00	0	0
R2048 On 02/11/2017 Bond Future	9.66	Put			2,047.87000	2.04787	2,155,900	14.48		0.00	0	0
R2048 On 02/11/2017 Bond Future	9.64	Call			1,192.09000	1.19209	999,360	14.46		0.00	0	0
R2048 On 02/11/2017 Bond Future	9.64	Put			2,153.48000	2.15348	2,267,710	14.46		0.00	0	0
R2048 On 01/02/2018 Bond Future	9.90	Call			3,420.24000	3.42024	3,211,800	13.81		0.00	0	0
R2048 On 01/02/2018 Bond Future	9.90	Put			2,623.78000	2.62378	2,728,720	13.81		0.00	0	0
R2048 On 01/02/2018 Bond Future	9.91	Call			3,467.69000	3.46769	3,257,850	13.82		0.00	0	0
R2048 On 01/02/2018 Bond Future	9.91	Put			2,585.09000	2.58509	2,688,630	13.82		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	01/02/2018	Bond Future	9.89	Call			3,373.09000	3.37309	3,166,060	13.80	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Put			2,662.93000	2.66293	2,769,280	13.80	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.06	Call			5,002.21000	5.00221	4,788,480	14.90	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.06	Put			3,340.55000	3.34055	3,446,190	14.90	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Call			5,050.13000	5.05013	4,835,410	14.91	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Put			3,304.71000	3.30471	3,409,360	14.91	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Call			4,954.20000	4.95420	4,741,470	14.89	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Put			3,376.44000	3.37644	3,483,080	14.89	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	87,494
R207	On	02/11/2017	Bond Future			7.30423	102.14254	7.25164	102.24721		1.22	0.00	0	41,044
R207	On	01/02/2018	Bond Future			7.28114	100.37834	7.22080	100.48575		1.45	0.00	0	0
R207	On	03/05/2018	Bond Future			7.25185	102.24507	7.18185	102.35464		1.31	0.00	0	0
Total R207 Future												0.00	0	41,044
R207	On	02/11/2017	Bond Future	8.04	Call			1,554.63000	1.55463	1,449,970	1.37	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Put			0.01000	0.00001	0,020	1.37	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Call			1,574.15000	1.57415	1,469,480	1.37	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Put			0.01000	0.00001	0,010	1.37	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Call			1,535.11000	1.53511	1,430,440	1.37	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Put			0.02000	0.00002	0,020	1.37	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Call			800.02000	0.80002	714,380	1.51	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Put			109.83000	0.10983	131,600	1.51	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Call			814.04000	0.81404	727,790	1.51	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Put			106.20000	0.10620	127,360	1.51	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Call			785.94000	0.78594	700,890	1.51	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Put			113.40000	0.11340	135,760	1.51	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Call			795.73000	0.79573	716,510	1.36	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Put			190.15000	0.19015	220,500	1.36	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Call			807.38000	0.80738	727,650	1.36	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Put			186.26000	0.18626	216,100	1.36	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Call			784.42000	0.78442	705,730	1.36	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Put			194.38000	0.19438	225,260	1.36	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												0.00	0	41,044
R208	On	02/11/2017	Bond Future			7.55055	98.33536	7.49395	98.49998		2.25	0.00	0	31,771
R208	On	01/02/2018	Bond Future			7.56233	100.14237	7.50043	100.31075		2.51	0.00	0	0
R208	On	03/05/2018	Bond Future			7.56591	98.60360	7.49800	98.77533		2.37	0.00	0	0
Total R208 Future												0.00	0	31,771
R208	On	02/11/2017	Bond Future	8.19	Call			2,001.60000	2.00160	1,837,170	2.39	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Put			0.51000	0.00051	0,700	2.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/11/2017	Bond Future	8.20	Call			2,029.92000	2.02992	1,865,460	2.39	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Put			0.45000	0.00045	0,610	2.39	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Call			1,973.27000	1.97327	1,808,860	2.39	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Put			0.58000	0.00058	0,790	2.39	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Call			1,171.14000	1.17114	1,044,800	2.59	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Put			251.80000	0.25180	293,840	2.59	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Call			1,191.13000	1.19113	1,063,850	2.59	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Put			244.88000	0.24488	285,980	2.59	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Call			1,151.29000	1.15129	1,025,900	2.59	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Put			258.87000	0.25887	301,860	2.59	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Call			1,128.36000	1.12836	1,015,050	2.43	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Put			442.76000	0.44276	501,180	2.43	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Call			1,145.08000	1.14508	1,030,930	2.44	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Put			434.39000	0.43439	491,970	2.44	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Call			1,161.91000	1.16191	1,046,920	2.44	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Put			426.14000	0.42614	482,880	2.44	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	31,771
R209	On	02/11/2017	Bond Future			9.53519	72.39667	9.49535	72.66542		13.25	16,868,424.11	233	125,637
R209	On	01/02/2018	Bond Future			9.59136	73.72702	9.55028	74.00124		12.37	0.00	0	0
R209	On	03/05/2018	Bond Future			9.64667	71.94889	9.60436	72.22839		13.24	0.00	0	0
Total R209 Future												16,868,424.11	233	125,637
R209	On	02/11/2017	Bond Future	9.53	Call			1,293.27000	1.29327	1,100,280	13.28	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Put			1,059.45000	1.05945	1,135,210	13.28	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Call			1,329.59000	1.32959	1,134,140	13.29	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Put			1,028.50000	1.02850	1,101,800	13.29	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Call			1,257.60000	1.25760	1,067,100	13.27	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Put			1,091.14000	1.09114	1,169,390	13.27	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Put			3,642.60000	3.64260	3,858,110	12.96	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Call			172.10000	0.17210	118,860	12.96	0.00	0	2,248
R209	On	02/11/2017	Bond Future	10.00	Call			3,495.63000	3.49563	3,233,250	13.70	0.00	0	0
R209	On	02/11/2017	Bond Future	10.00	Put			199.62000	0.19962	205,990	13.70	0.00	0	1,138
R209	On	02/11/2017	Bond Future	10.60	Call			6,936.42000	6.93642	6,666,630	14.15	0.00	0	0
R209	On	02/11/2017	Bond Future	10.60	Put			10.32000	0.01032	9,280	14.15	0.00	0	1,300
R209	On	02/11/2017	Bond Future	9.75	Call			2,212.23000	2.21223	1,974,920	13.47	0.00	0	0
R209	On	02/11/2017	Bond Future	9.75	Put			520.02000	0.52002	551,460	13.47	0.00	0	6,500
R209	On	02/11/2017	Bond Future	8.30	Put			8,812.21000	8.81221	9,080,180	12.66	0.00	0	0
R209	On	02/11/2017	Bond Future	8.30	Call			1.30000	0.00130	0,520	12.66	0.00	0	2,800
R209	On	02/11/2017	Bond Future	9.58	Call			1,480.32000	1.48032	1,275,410	13.32	0.00	0	0
R209	On	02/11/2017	Bond Future	9.58	Put			911.09000	0.91109	974,930	13.32	0.00	0	1,350

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/11/2017	Bond Future	9.33	Put			1,823.92000	1.82392	1,954,290	13.15	0.00	0	0
R209	On	02/11/2017	Bond Future	9.33	Call			692.32000	0.69232	553,940	13.15	0.00	0	1,350
R209	On	02/11/2017	Bond Future	9.88	Call			2,855.54000	2.85554	2,602,200	13.59	0.00	0	0
R209	On	02/11/2017	Bond Future	9.88	Put			322.39000	0.32239	337,800	13.59	0.00	0	1,350
R209	On	01/02/2018	Bond Future	10.10	Call			4,391.78000	4.39178	4,165,320	12.91	0.00	0	0
R209	On	01/02/2018	Bond Future	10.10	Put			848.26000	0.84826	896,020	12.91	0.00	0	3,000
R209	On	01/02/2018	Bond Future	9.85	Call			3,285.59000	3.28559	3,083,640	12.69	0.00	0	0
R209	On	01/02/2018	Bond Future	9.85	Put			1,320.27000	1.32027	1,392,540	12.69	0.00	0	7,500
R209	On	01/02/2018	Bond Future	9.73	Call			2,801.77000	2.80177	2,613,980	12.58	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Put			1,613.54000	1.61354	1,699,970	12.58	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Call			2,724.32000	2.72432	2,539,030	12.56	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Put			1,666.86000	1.66686	1,755,790	12.56	0.00	0	0
R209	On	01/02/2018	Bond Future	10.00	Call			3,934.83000	3.93483	3,717,350	12.82	0.00	0	0
R209	On	01/02/2018	Bond Future	10.00	Put			1,016.08000	1.01608	1,072,820	12.82	0.00	0	7,500
R209	On	01/02/2018	Bond Future	9.72	Call			2,763.01000	2.76301	2,576,450	12.57	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Put			1,640.12000	1.64012	1,727,780	12.57	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Call			3,878.09000	3.87809	3,689,710	13.57	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Put			2,213.78000	2.21378	2,304,900	13.57	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Call			3,801.91000	3.80191	3,615,330	13.55	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Put			2,265.71000	2.26571	2,358,630	13.55	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Call			3,839.92000	3.83992	3,652,440	13.56	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Put			2,239.62000	2.23962	2,331,640	13.56	0.00	0	0
Total R209 Option												0.00	0	36,036
Total For R209												16,868,424.11	233	161,673
R210	On	02/11/2017	Bond Future			185.46864	185.46864	185.47703	185.47703			0.00	0	2,179
R210	On	01/02/2018	Bond Future			188.94108	188.94108	188.95157	188.95157			0.00	0	0
R210	On	03/05/2018	Bond Future			190.10411	190.10411	190.11420	190.11420			0.00	0	0
Total R210 Future												0.00	0	2,179
R210	On	02/11/2017	Bond Future	192.07	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/11/2017	Bond Future	192.07	Put			6,592.97000	6.59297	6,601,360		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			6,602.97000	6.60297	6,611,360		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			6,612.97000	6.61297	6,621,360		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Put			3,418.43000	3.41843	3,428,920		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			3,428.43000	3.42843	3,438,920		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			3,408.43000	3.40843	3,418,920		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/05/2018	Bond Future	191.45	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.45	Put			1,335.80000	1.33580	1,345,890		0.00	0	0
R210	On	03/05/2018	Bond Future	191.46	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.46	Put			1,345.80000	1.34580	1,355,890		0.00	0	0
R210	On	03/05/2018	Bond Future	191.44	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.44	Put			1,325.80000	1.32580	1,335,890		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	2,179
R212	On	02/11/2017	Bond Future			151.24470	151.24470	151.25217	151.25217			0.00	0	4,064
R212	On	01/02/2018	Bond Future			152.03802	152.03802	152.04729	152.04729			0.00	0	0
R212	On	03/05/2018	Bond Future			154.92334	154.92334	154.93235	154.93235			0.00	0	0
Total R212 Future												0.00	0	4,064
R212	On	02/11/2017	Bond Future	152.41	Put			1,157.83000	1.15783	1,165,300		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			1,167.83000	1.16783	1,175,300		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			1,147.83000	1.14783	1,155,300		0.00	0	0
R212	On	02/11/2017	Bond Future	152.41	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.70	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.70	Put			2,652.71000	2.65271	2,661,980		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			2,662.71000	2.66271	2,671,980		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			2,642.71000	2.64271	2,651,980		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Call			642.35000	0.64235	633,340		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			632.35000	0.63235	623,340		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			652.35000	0.65235	643,340		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Put			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	4,064
R213	On	02/11/2017	Bond Future			9.25120	84.26303	9.20627	84.56282		10.76	0.00	0	62,290
R213	On	01/02/2018	Bond Future			9.31034	85.81142	9.26381	86.11741		10.13	0.00	0	0
R213	On	03/05/2018	Bond Future			9.36492	83.85786	9.31684	84.16972		10.79	0.00	0	0
Total R213 Future												0.00	0	62,290
R213	On	02/11/2017	Bond Future	9.35	Call			1,650.90000	1.65090	1,416,450	10.84	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Put			697.07000	0.69707	762,410	10.84	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Call			1,693.28000	1.69328	1,456,430	10.84	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Put			673.65000	0.67365	736,590	10.84	0.00	0	0

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	Call			1,609.06000	1.60906	1,377,060	10.83	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Put			721.10000	0.72110	788,890	10.83	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Call			2,600.89000	2.60089	2,399,300	10.26	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Put			1,579.85000	1.57985	1,684,250	10.26	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Call			2,639.34000	2.63934	2,436,290	10.27	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Put			1,553.52000	1.55352	1,656,460	10.27	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Call			2,562.90000	2.56290	2,362,790	10.25	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Put			1,606.72000	1.60672	1,712,600	10.25	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Call			3,710.18000	3.71018	3,504,180	11.04	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Put			2,086.00000	2.08600	2,191,860	11.04	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Call			3,748.60000	3.74860	3,541,550	11.05	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Put			2,061.17000	2.06117	2,165,980	11.05	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Call			3,672.19000	3.67219	3,467,230	11.04	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Put			2,111.34000	2.11134	2,218,240	11.04	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	62,290
R214	On	02/11/2017	Bond Future			9.70638	71.79460	9.67163	72.03679		14.13	0.00	0	43,355
R214	On	01/02/2018	Bond Future			9.76600	73.11388	9.73015	73.36108		13.15	0.00	0	0
R214	On	03/05/2018	Bond Future			9.82142	71.17770	9.78453	71.42963		14.11	0.00	0	0
Total R214 Future												0.00	0	43,355
R214	On	02/11/2017	Bond Future	9.59	Call			969.20000	0.96920	813,970	14.03	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Put			1,543.43000	1.54343	1,630,390	14.03	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Call			999.70000	0.99970	841,970	14.03	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Put			1,503.18000	1.50318	1,587,640	14.03	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Call			939.38000	0.93938	786,650	14.02	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Put			1,584.47000	1.58447	1,673,930	14.02	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Call			2,612.79000	2.61279	2,448,550	13.22	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Put			1,927.77000	1.92777	2,010,730	13.22	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Call			2,650.72000	2.65072	2,485,320	13.23	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Put			1,897.69000	1.89769	1,979,490	13.23	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Call			2,575.13000	2.57513	2,412,050	13.22	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Put			1,958.23000	1.95823	2,042,350	13.22	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Call			3,814.46000	3.81446	3,646,310	14.33	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Put			2,496.05000	2.49605	2,579,830	14.33	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Call			3,852.89000	3.85289	3,683,930	14.34	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Put			2,468.12000	2.46812	2,551,090	14.34	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Call			3,776.40000	3.77640	3,609,070	14.32	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Put			2,524.46000	2.52446	2,609,060	14.32	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	43,355

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total for Bond										106,647,986.70	1,031	1,060,798
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total E170 Future										0.00	0	0
Total For E170										0.00	0	0
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18 Future										0.00	0	0
Total For ES18										0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18A Future										0.00	0	0
Total For ES18A										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0
Total R209 Future												0.00	0	0
Total For R209												0.00	0	0
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R186 Future												0.00	0	0
Total For R209/R186												0.00	0	0
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R204 Future												0.00	0	0
Total For R209/R204												0.00	0	0
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future												0.00	0	0
Total For R209/R208												0.00	0	0
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future												0.00	0	0
Total For R210												0.00	0	0
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future												0.00	0	0
Total For R212												0.00	0	0
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future												0.00	0	0
Total For R213												0.00	0	0
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future												0.00	0	0
Total For R213/R186												0.00	0	0
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future												0.00	0	0
Total For R214												0.00	0	0
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future												0.00	0	0
Total For R214/R209												0.00	0	0
Total for Price Contribution												0.00	0	0
GOVI	On	02/11/2017	GOVI			575.88100	575.88100	577.56600	577.56600			0.00	0	672
GOVI	On	01/02/2018	GOVI			586.46400	586.46400	588.18400	588.18400			0.00	0	0
GOVI	On	03/05/2018	GOVI			597.37300	597.37300	599.12500	599.12500			0.00	0	0
Total GOVI Future												0.00	0	672
GOVI	On	02/11/2017	GOVI	572.45	Call			51,160.00000	5.11600	34,310,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.45	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/11/2017	GOVI	572.46	Call			51,060.00000	5.10600	34,210,000		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			51,260.00000	5.12600	34,410,000		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			71,540.00000	7.15400	54,340,000		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			71,440.00000	7.14400	54,240,000		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			71,640.00000	7.16400	54,440,000		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	Call			88,350.00000	8.83500	70,830,000		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			88,550.00000	8.85500	71,030,000		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			88,450.00000	8.84500	70,930,000		0.00	0	0
GOVI	On	03/05/2018	GOVI	590.28	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												0.00	0	672
Total for GOVI												0.00	0	672
AL37	On	02/11/2017	Index Future			557.54500	557.54500	558.61600	558.61600			0.00	0	0
AL37	On	01/02/2018	Index Future			567.79100	567.79100	568.88500	568.88500			0.00	0	0
AL37	On	03/05/2018	Index Future			578.35200	578.35200	579.46700	579.46700			0.00	0	0
Total AL37 Future												0.00	0	0
Total For AL37												0.00	0	0
AL7T	On	02/11/2017	Index Future			641.96900	641.96900	643.80300	643.80300			0.00	0	0
AL7T	On	01/02/2018	Index Future			653.76600	653.76600	655.63800	655.63800			0.00	0	0
AL7T	On	03/05/2018	Index Future			665.92700	665.92700	667.83400	667.83400			0.00	0	0
Total AL7T Future												0.00	0	0
Total For AL7T												0.00	0	0
ALBI	On	02/11/2017	Index Future			577.28900	577.28900	578.94700	578.94700			1,651,046,540.00	286	776
ALBI	On	01/02/2018	Index Future			587.89800	587.89800	589.59000	589.59000			0.00	0	0
ALBI	On	03/05/2018	Index Future			598.83300	598.83300	600.55700	600.55700			0.00	0	0
Total ALBI Future												1,651,046,540.00	286	776
Total For ALBI												1,651,046,540.00	286	776
IGOV	On	02/11/2017	Index Future			250.95800	250.95800	250.92100	250.92100			0.00	0	1,167
IGOV	On	01/02/2018	Index Future			255.65600	255.65600	255.62100	255.62100			0.00	0	0
IGOV	On	03/05/2018	Index Future			260.50800	260.50800	260.47200	260.47200			0.00	0	0
Total IGOV Future												0.00	0	1,167
Total For IGOV												0.00	0	1,167

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Index									1,651,046,540.00	286	1,943
JIBAR F On 18/10/2017		Jibar Future	7.02000	92.98000	7.02000	92.98000			0.00	0	0
JIBAR F On 15/11/2017		Jibar Future	7.00000	93.00000	7.00000	93.00000			0.00	0	0
JIBAR F On 20/12/2017		Jibar Future	6.90000	93.10000	6.90000	93.10000			0.00	0	0
JIBAR F On 17/01/2018		Jibar Future	6.86000	93.14000	6.86000	93.14000			0.00	0	0
JIBAR F On 21/02/2018		Jibar Future	6.79000	93.21000	6.79000	93.21000			0.00	0	0
JIBAR F On 20/03/2018		Jibar Future	6.75000	93.25000	6.75000	93.25000			0.00	0	2,500
JIBAR F On 18/04/2018		Jibar Future	6.70000	93.30000	6.70000	93.30000			0.00	0	0
JIBAR F On 20/06/2018		Jibar Future	6.67000	93.33000	6.67000	93.33000			0.00	0	0
JIBAR F On 19/09/2018		Jibar Future	6.67000	93.33000	6.67000	93.33000			0.00	0	0
JIBAR F On 19/12/2018		Jibar Future	6.69000	93.31000	6.69000	93.31000			0.00	0	0
JIBAR F On 20/03/2019		Jibar Future	6.73000	93.27000	6.73000	93.27000			0.00	0	0
JIBAR F On 19/06/2019		Jibar Future	6.80000	93.20000	6.80000	93.20000			0.00	0	0
Total Jibar Future									0.00	0	2,500
Total For JIBAR FUTURE									0.00	0	2,500
Total for Jibar									0.00	0	2,500
10Y ST On 17/12/2025		Interest Rate Swap	94.74389	94.74389	94.56301	94.56301			0.00	0	0
10Y ST On 16/03/2026		Interest Rate Swap	91.76058	91.76058	91.57343	91.57343			0.00	0	0
10Y ST On 15/06/2026		Interest Rate Swap	90.51384	90.51384	90.32173	90.32173			0.00	0	0
10Y ST On 21/09/2026		Interest Rate Swap	92.68045	92.68045	92.48610	92.48610			0.00	0	0
10Y ST On 21/12/2026		Interest Rate Swap	96.47300	96.47300	96.27645	96.27645			0.00	0	0
10Y ST On 15/03/2027		Interest Rate Swap	95.05428	95.05428	94.84938	94.84938			0.00	0	0
10Y ST On 21/06/2027		Interest Rate Swap	97.12962	97.12962	96.91999	96.91999			0.00	0	0
10Y ST On 20/09/2027		Interest Rate Swap	100.86505	100.86505	100.65429	100.65429			0.00	0	0
Total 10Y STND Future									0.00	0	0
Total For 10Y STND									0.00	0	0
1Y STN On 21/12/2017		Interest Rate Swap	99.75957	99.75957	99.75957	99.75957			0.00	0	0
1Y STN On 15/03/2018		Interest Rate Swap	99.66776	99.66776	99.66785	99.66785			0.00	0	0
1Y STN On 21/06/2018		Interest Rate Swap	99.76882	99.76882	99.76533	99.76533			0.00	0	0
1Y STN On 20/09/2018		Interest Rate Swap	99.86543	99.86543	99.85724	99.85724			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	99.79704	99.79704	99.79704	99.79704			0.00	0	0
2Y STN On 16/03/2018		Interest Rate Swap	98.95262	98.95262	98.95301	98.95301			0.00	0	0
2Y STN On 15/06/2018		Interest Rate Swap	98.46114	98.46114	98.45807	98.45807			0.00	0	0
2Y STN On 21/09/2018		Interest Rate Swap	98.33334	98.33334	98.32504	98.32504			0.00	0	0
2Y STN On 21/12/2018		Interest Rate Swap	98.67000	98.67000	98.65000	98.65000			0.00	0	0
2Y STN On 15/03/2019		Interest Rate Swap	99.01689	99.01689	98.99696	98.99696			0.00	0	0
2Y STN On 21/06/2019		Interest Rate Swap	99.35647	99.35647	99.32826	99.32826			0.00	0	0
2Y STN On 20/09/2019		Interest Rate Swap	99.71561	99.71561	99.68634	99.68634			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			95.81140	95.81140	95.72967	95.72967				0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			95.02354	95.02354	94.93875	94.93875				0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			94.20204	94.20204	94.11402	94.11402				0.00	0	0
5Y STN On 21/09/2021 Interest Rate Swap			94.35701	94.35701	94.26424	94.26424				0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			96.53616	96.53616	96.43592	96.43592				0.00	0	51
5Y STN On 15/03/2022 Interest Rate Swap			96.66087	96.66087	96.55111	96.55111				0.00	0	0
5Y STN On 21/06/2022 Interest Rate Swap			97.83641	97.83641	97.71664	97.71664				0.00	0	0
5Y STN On 20/09/2022 Interest Rate Swap			100.03495	100.03495	99.90784	99.90784				0.00	0	0
Total 5Y STND Future										0.00	0	51
Total For 5Y STND										0.00	0	51
Total for Interest Rate Swap										0.00	0	51
Total for Derivatives :										1,757,694,526.70	1,317	1,065,964
AA05 On 22/03/2019 Spot Bond			8.46000	101.42036	8.42500	101.44490				0.00	0	0
Total AA05 SPOT										0.00	0	0
Total For AA05										0.00	0	0
AA06 On 15/04/2021 Spot Bond				97.87164		100.03769				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	100.00000	100.00000	100.00000				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			9.69500	99.14681	9.64000	104.01344				0.00	0	0
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	111.15400	10.00000	111.12500				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				101.19956		101.17543				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				101.19475		101.16900				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			8.48500	102.87133	8.45000	102.88511				0.00	0	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB013 SPOT										0.00	0	1,500,000,000
Total For AB013										0.00	0	1,500,000,000
AB014L On 19/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	104.05678	10.84000	104.02693				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				0.00	0	0
Total AB017U SPOT										0.00	0	0
Total For AB017U										0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	100.93897	11.37000	100.90814				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	101.01948	11.81000	100.98746				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	17.74249	100.00000	17.71478				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	100.00000	100.00000	100.00000				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	16.80360	100.00000	16.76662				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB031U SPOT										0.00	0	0
Total For AB031U										0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB032U SPOT										0.00	0	0
Total For AB032U										0.00	0	0
ABC12L On 25/11/2020 Spot Bond			10.00000	111.98600	10.00000	111.95600				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			4.33000	270.20600	4.33000	270.14897				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	100.00000	100.00000	100.00000			900,000,000,000,000.00	9,000,000,000	4,500,000,000	
Total ABF19U SPOT									10,000,000,000,000.00	9,000,000,000	4,500,000,000	
Total For ABF19U									10,000,000,000,000.00	9,000,000,000	4,500,000,000	
ABFN07 On 17/03/2018 Spot Bond				100.62607		100.60193				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				101.74562		101.72098				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				100.43234		100.40559				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				101.31439		101.29128				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1: On 09/04/2019 Spot Bond				99.70542		99.68386				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN1: On 14/05/2020 Spot Bond				101.72372		101.70025				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1: On 14/05/2022 Spot Bond				101.26273		101.23813				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1: On 11/11/2020 Spot Bond				101.63919		101.61562				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1: On 11/11/2022 Spot Bond				101.32962		101.30514				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1: On 17/05/2019 Spot Bond				101.37927		101.35571				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN1: On 26/09/2023 Spot Bond				100.21949		100.19262				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN2: On 30/05/2020 Spot Bond				100.84294		100.81874				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2: On 30/05/2022 Spot Bond				100.87206		100.84705				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				100.89631		100.87062				0.00	81,900,000	1,900,000
Total ABFN22 SPOT										0.00	81,900,000	1,900,000
Total For ABFN22										0.00	81,900,000	1,900,000
ABFN2: On 25/05/2027 Spot Bond				100.78967		100.76323				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			9.13500	107.10096	9.10000	107.11131				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABK1 SPOT										0.00	0	0
Total For ABK1										0.00	0	0
ABK10 On 14/02/2020 Spot Bond				100.10658		100.07747				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				101.76052		101.73335				0.00	0	0
Total ABK11 SPOT										0.00	0	0
Total For ABK11										0.00	0	0
ABK12 On 20/05/2022 Spot Bond				94.50955		94.47264				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK2 On 24/05/2018 Spot Bond			8.83500	103.84147	8.80000	103.83851				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				102.69433		102.66846				0.00	320,000,000	200,000,000
Total ABK3 SPOT										0.00	320,000,000	200,000,000
Total For ABK3										0.00	320,000,000	200,000,000
ABK3/J On 07/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				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				101.51271		101.48715				0.00	480,000,000	264,000,000
Total ABK4 SPOT										0.00	480,000,000	264,000,000
Total For ABK4										0.00	480,000,000	264,000,000
ABK4/J On 24/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABK4/JIBAR SPOT										0.00	0	0
Total For ABK4/JIBAR										0.00	0	0
ABK5 On 31/10/2018 Spot Bond				101.98055		101.95463				0.00	0	0
Total ABK5 SPOT										0.00	0	0
Total For ABK5										0.00	0	0
ABK5/J On 31/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				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				100.80091		100.77324				0.00	568,000,000	1,776,000,000
Total ABK6 SPOT										0.00	568,000,000	1,776,000,000
Total For ABK6										0.00	568,000,000	1,776,000,000
ABK7 On 03/06/2019 Spot Bond				99.19595		97.56851				0.00	0	1,100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABK7 SPOT										0.00	0	1,100,000,000
Total For ABK7										0.00	0	1,100,000,000
ABK8 On 03/06/2021 Spot Bond				94.48187		94.44798				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				99.31494		99.28677				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			4.47000	153.26445	4.47000	153.23163				0.00	0	0
Total ABKI01 SPOT										0.00	0	0
Total For ABKI01										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			5.83500	134.15089	5.83500	134.11720				0.00	0	384,000,000
Total ABKI02 SPOT										0.00	0	384,000,000
Total For ABKI02										0.00	0	384,000,000
ABKI02 On 05/06/2020 Spot Bond			100.00000	15.68108	100.00000	15.65498				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			7.58000	111.51309	7.58000	111.47995				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	7.95215	100.00000	7.93890				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			8.38000	109.27878	8.38000	109.24373				0.00	0	0
Total ABKI04 SPOT										0.00	0	0
Total For ABKI04										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	7.19213	100.00000	7.17535				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				86.12581		86.07718				0.00	0	3,440,000,000
Total ABKS1 SPOT										0.00	0	3,440,000,000
Total For ABKS1										0.00	0	3,440,000,000
ABN05 On 18/04/2021 Spot Bond			3.62000	187.56682	3.62000	187.53079				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			6.00625	98.15270	5.97125	98.14750				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN33 SPOT										0.00	0	0
Total For ABN33										0.00	0	0
ABN34 On 29/01/2018 Spot Bond			6.00625	98.15270	5.97125	98.14750				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			3.35000	121.54123	3.35000	121.51884				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			3.22000	172.25648	3.22000	172.22514				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			3.09500	223.60005	3.09500	223.56026				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			9.55000	93.27261	9.50000	93.44657				0.00	0	400,000,000
Total ABN67 SPOT										0.00	0	400,000,000
Total For ABN67										0.00	0	400,000,000
ABN72 On 17/03/2018 Spot Bond				100.74028		100.71838				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				134.93500		134.93500				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			10.00500	105.94410	9.95500	106.21889				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			8.72000	94.27631	8.66500	94.41095				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		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		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			10.55000	102.71798	10.50000	102.97941				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.60165		100.57548			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				101.65600		101.63056			0.00	0	0
Total ABN92 SPOT									0.00	0	0
Total For ABN92									0.00	0	0
ABS10 On 17/03/2018 Spot Bond			6.31000	102.06395	6.27500	102.06240			0.00	0	0
Total ABS10 SPOT									0.00	0	0
Total For ABS10									0.00	0	0
ABS11 On 09/04/2021 Spot Bond			8.84500	101.63234	8.79000	101.77326			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			8.89000	104.45118	8.84000	104.54157			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS12/ On 14/05/2020 Spot Bond			9.20000	103.74209	9.20000	103.71674			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			9.42500	104.68426	9.37000	104.86151			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 11/11/2020 Spot Bond			8.68500	105.33984	8.63000	105.46410			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ABS15 On 11/11/2022 Spot Bond			9.23000	106.02099	9.18000	106.19792		663,267,800,000.00		71,860,000	1,700,000
Total ABS15 SPOT								663,267,800,000.00		71,860,000	1,700,000
Total For ABS15								663,267,800,000.00		71,860,000	1,700,000
ABS16 On 11/11/2025 Spot Bond			9.45000	109.39971	9.40000	109.66117		0.00	0	0	0
Total ABS16 SPOT								0.00	0	0	0
Total For ABS16								0.00	0	0	0
ABS17 On 11/11/2027 Spot Bond			9.88500	108.95163	9.83500	109.24897		0.00	0	1,400,000,000	0
Total ABS17 SPOT								0.00	0	1,400,000,000	0
Total For ABS17								0.00	0	1,400,000,000	0
ABS18 On 26/09/2023 Spot Bond			9.40000	102.21650	9.35000	102.41847		0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABS18 SPOT									0.00	0	0
Total For ABS18									0.00	0	0
ABS6 On 01/06/2020 Spot Bond			8.56000	101.96518	8.51000	102.05809			631,043,200,000.00	73,720,000	1,451,700,000
Total ABS6 SPOT									631,043,200,000.00	73,720,000	1,451,700,000
Total For ABS6									631,043,200,000.00	73,720,000	1,451,700,000
ABS7 On 11/09/2026 Spot Bond			9.90000	94.14674	9.85000	94.40179			0.00	0	4,210,000,000
Total ABS7 SPOT									0.00	0	4,210,000,000
Total For ABS7									0.00	0	4,210,000,000
ABS7/R On 11/09/2026 Spot Bond			100.00000	9.35118	100.00000	9.33026			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			3.46000	282.64169	3.46000	282.58862			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			2.82000	147.25008	2.82000	147.22505			0.00	0	0
Total ABSI4 SPOT									0.00	0	0
Total For ABSI4									0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT01U SPOT									0.00	0	0
Total For ABT01U									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			0.00	0	0
Total ACL02U SPOT									0.00	0	0
Total For ACL02U									0.00	0	0
ACL047 On 22/10/2018 Spot Bond				91.96661		91.93402			0.00	0	0
Total ACL047 SPOT									0.00	0	0
Total For ACL047									0.00	0	0
ACL08€ On 25/11/2020 Spot Bond			10.00000	111.98600	10.00000	111.95600			0.00	0	0
Total ACL089/JIBAR SPOT									0.00	0	0
Total For ACL089/JIBAR									0.00	0	0
ACL09€ On 20/12/2018 Spot Bond				100.38454		100.35675			0.00	0	0
Total ACL095 SPOT									0.00	0	0
Total For ACL095									0.00	0	0
ACL09€ On 20/06/2020 Spot Bond				100.39432		100.36586			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.39826		100.36953				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				100.39023		100.36204				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				100.37244		100.34545				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			8.91000	102.57206	8.86000	102.64794				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				215.65983		214.01775				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				215.65013		214.00617				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				100.38037		100.35285				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	111.98600	10.00000	111.95600				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				100.38160		100.35400				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	100.41426	10.23000	100.38659				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			9.11500	103.89955	9.08000	103.92905				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				100.38056		100.35304				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL17€ On 20/06/2019 Spot Bond				100.36037		100.33420				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL18€ On 20/06/2019 Spot Bond				101.38971		101.36364				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL18€ On 20/09/2022 Spot Bond				100.37836		100.35097				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				100.38310		100.35539				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL18€ On 20/09/2020 Spot Bond				100.38832		100.36026				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL19€ On 20/09/2022 Spot Bond				100.38963		100.36149				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				100.38963		100.36149				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL19€ On 20/12/2017 Spot Bond				100.37244		100.34545				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				100.39650		100.36790				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				100.39650		100.36790				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				152.60270		151.43198				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				153.63049		152.45093				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL204 On 20/03/2018 Spot Bond				100.34952		100.32407				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond				101.01370		100.99074				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				100.35709		100.33113				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				100.15493		100.12813				0.00	114,400,000	28,600,000
Total ACL213 SPOT										0.00	114,400,000	28,600,000
Total For ACL213										0.00	114,400,000	28,600,000
ACL214 On 20/09/2020 Spot Bond				93.31623		93.28209				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				100.35265		100.32698				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				100.35226		100.32662				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				100.37677		100.34949				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				101.40438		101.37852				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL220 On 26/01/2021 Spot Bond				101.80018		101.77452				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				100.37514		100.34797				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				100.36910		100.34233				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.51331		100.48422				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	100.00000	100.00000	100.00000				0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	87.12995	100.00000	86.92685				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				101.16881		101.14392				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				100.82715		100.79952				0.00	0	0
Total ADCB05 SPOT										0.00	0	0
Total For ADCB05										0.00	0	0
ADCB2 On 31/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ADCB2U SPOT										0.00	0	0
Total For ADCB2U										0.00	0	0
AECI00 On 21/12/2017 Spot Bond				101.19795		101.17616				0.00	0	0
Total AECI00 SPOT										0.00	0	0
Total For AECI00										0.00	0	0
AHF2A: On 18/10/2018 Spot Bond				101.97660		101.95252				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				102.04132		102.01640				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				102.25699		102.22929				0.00	0	0
Total AHF2C2 SPOT										0.00	0	0
Total For AHF2C2										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond				101.91190		101.88866				0.00	0	0
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond				101.93348		101.90996				0.00	0	0
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF3B: On 18/04/2019 Spot Bond				102.47268		102.44218			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				102.36488		102.33578			0.00	0	0
Total AHF3B3 SPOT									0.00	0	0
Total For AHF3B3									0.00	0	0
AHF3C: On 18/04/2019 Spot Bond				103.24832		103.20773			0.00	0	0
Total AHF3C2 SPOT									0.00	0	0
Total For AHF3C2									0.00	0	0
AHF3C: On 18/04/2019 Spot Bond				102.92526		102.88888			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	100.00000	100.00000	100.00000		885,948,420,000,000.00	8,859,484,200	8,859,484,200	
Total AHL01U SPOT								15,948,420,000,000.00	8,859,484,200	8,859,484,200	
Total For AHL01U								15,948,420,000,000.00	8,859,484,200	8,859,484,200	
AHL1AI On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		833,020,030,000,000.00	168,330,200,300	168,330,200,300	
Total AHL1AU SPOT								13,020,030,000,000.00	168,330,200,300	168,330,200,300	
Total For AHL1AU								13,020,030,000,000.00	168,330,200,300	168,330,200,300	
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		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	100.00000	100.00000	100.00000		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			8.23500	100.92663	8.20000	100.95118		0.00	0	0	
Total AIR01 SPOT								0.00	0	0	
Total For AIR01								0.00	0	0	
AIR02 On 30/04/2023 Spot Bond			10.14000	111.45690	10.09000	111.64457		0.00	0	0	
Total AIR02 SPOT								0.00	0	0	
Total For AIR02								0.00	0	0	
AIR04 On 29/05/2024 Spot Bond			9.51500	101.93592	9.46500	102.15102		0.00	0	0	
Total AIR04 SPOT								0.00	0	0	
Total For AIR04								0.00	0	0	
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total AIR04U SPOT								0.00	0	0	
Total For AIR04U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AIR05 On 29/05/2030 Spot Bond			10.63000	99.15052	10.58500	99.42288				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			3.53000	176.76269	3.53000	176.72918				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
APF02 On 26/09/2019 Spot Bond				100.76910		100.74172				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
APF03 On 07/08/2018 Spot Bond				101.56239		101.53825				0.00	0	0
Total APF03 SPOT										0.00	0	0
Total For APF03										0.00	0	0
APF04 On 21/10/2021 Spot Bond				101.96631		101.94024				0.00	0	0
Total APF04 SPOT										0.00	0	0
Total For APF04										0.00	0	0
APF05 On 24/08/2020 Spot Bond				101.04883		101.02327				0.00	0	0
Total APF05 SPOT										0.00	0	0
Total For APF05										0.00	0	0
APF06 On 24/08/2022 Spot Bond				101.07721		101.05096				0.00	0	0
Total APF06 SPOT										0.00	0	0
Total For APF06										0.00	0	0
AS116L On 18/01/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				0.00	0	0
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			0.00	0	0
Total AS167U SPOT									0.00	0	0
Total For AS167U									0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS168U SPOT									0.00	0	0
Total For AS168U									0.00	0	0
AS180L On 09/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			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				100.36043		100.33426			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		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			3.34500	242.74430	3.34500	242.69948			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				99.36451		99.33568			0.00	0	0
Total ASN028 SPOT									0.00	0	0
Total For ASN028									0.00	0	0
ASN03 On 20/06/2019 Spot Bond					0.00000	0.00000			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				101.38407		101.35932			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			3.36000	216.45608	3.36000	216.41600			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		100.00000			0.00	0	0
Total ASN041 SPOT									0.00	0	0
Total For ASN041									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN04: On 12/03/2020 Spot Bond				100.00000		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		100.00000			0.00	0	0
Total ASN051 SPOT									0.00	0	0
Total For ASN051									0.00	0	0
ASN05: On 16/04/2018 Spot Bond				101.98240		101.95866			0.00	0	0
Total ASN057 SPOT									0.00	0	0
Total For ASN057									0.00	0	0
ASN05: On 22/04/2020 Spot Bond				101.86955		101.84379			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				101.76053		101.73449			0.00	0	0
Total ASN059 SPOT									0.00	0	0
Total For ASN059									0.00	0	0
ASN06: On 30/04/2020 Spot Bond				101.65595		101.63035			0.00	0	0
Total ASN061 SPOT									0.00	0	0
Total For ASN061									0.00	0	0
ASN06: On 14/05/2018 Spot Bond				99.67655		99.67508			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		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				100.82040		100.79548			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				100.46514		100.44025			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				101.45006		101.42540			0.00	0	0
Total ASN069 SPOT									0.00	0	0
Total For ASN069									0.00	0	0
ASN07: On 02/07/2018 Spot Bond				98.03894		97.61227			0.00	0	0
Total ASN073 SPOT									0.00	0	0
Total For ASN073									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN07: On 23/07/2018 Spot Bond					0.00000	0.00000			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				100.42483		100.39433			0.00	0	0
Total ASN078 SPOT									0.00	0	0
Total For ASN078									0.00	0	0
ASN08: On 20/09/2020 Spot Bond				100.36419		100.33774			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				100.60488		100.57858			0.00	0	0
Total ASN081 SPOT									0.00	0	0
Total For ASN081									0.00	0	0
ASN08: On 20/06/2020 Spot Bond				100.03716		100.00844			0.00	93,600,000	23,400,000
Total ASN083 SPOT									0.00	93,600,000	23,400,000
Total For ASN083									0.00	93,600,000	23,400,000
ASN08: On 03/09/2020 Spot Bond				100.86892		100.83993			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				100.21339		100.18721			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				129.47576		127.43295			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		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				99.91068		99.88803			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		100.00000			0.00	0	0
Total ASN091 SPOT									0.00	0	0
Total For ASN091									0.00	0	0
ASN09: On 21/10/2020 Spot Bond				101.90411		101.87889			0.00	0	0
Total ASN092 SPOT									0.00	0	0
Total For ASN092									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN09: On 27/10/2017 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN094 SPOT										0.00	0	0
Total For ASN094										0.00	0	0
ASN09: On 10/11/2020 Spot Bond				101.40616		101.38085				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN09: On 20/12/2020 Spot Bond				75.52600		75.42335				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				100.79379		100.76725				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				100.37446		100.34734				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				100.71076		100.68436				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		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		100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN119: On 27/01/2018 Spot Bond				101.67615		101.65187				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				100.47661		100.44264				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				100.36751		100.34086				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				101.05920		101.03335				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN12(On 24/02/2019 Spot Bond				101.05718		101.03154			0.00	0	0
Total ASN129 SPOT									0.00	0	0
Total For ASN129									0.00	0	0
ASN13(On 24/02/2019 Spot Bond				101.04218		101.01673			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				100.78545		100.75918			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				100.77917		100.75311			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				100.47261		100.43891			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					0.00	0	0
Total ASN135 SPOT									0.00	0	0
Total For ASN135									0.00	0	0
ASN13(On 31/12/2018 Spot Bond				88.26000		88.17000			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			3.55000	142.99436	3.55000	142.96725			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		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				88.26000		88.17000			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				102.55471		102.52880			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		100.00000			0.00	0	0
Total ASN144 SPOT									0.00	0	0
Total For ASN144									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN14(On 20/06/2021 Spot Bond				58.51370		58.51370			0.00	0	0
Total ASN145 SPOT									0.00	0	0
Total For ASN145									0.00	0	0
ASN14(On 04/05/2021 Spot Bond				101.56800		101.54264			0.00	0	0
Total ASN146 SPOT									0.00	0	0
Total For ASN146									0.00	0	0
ASN14(On 04/05/2021 Spot Bond				101.56800		101.54264			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			3.59500	142.73672	3.59500	142.70949			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				110.46035		109.97338			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				100.81058		100.78350			0.00	0	0
Total ASN152 SPOT									0.00	0	0
Total For ASN152									0.00	0	0
ASN15(On 31/03/2028 Spot Bond			4.12000	158.85435	4.12000	158.82160			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		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		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		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				101.48823		101.46241			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				101.13570		101.11000			0.00	0	0
Total ASN161 SPOT									0.00	0	0
Total For ASN161									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN16: On 29/08/2021 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN163 SPOT									0.00	0	0
Total For ASN163									0.00	0	0
ASN16: On 06/09/2021 Spot Bond				100.00000		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				100.39644		100.36784			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		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				100.76038		100.73492			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		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		100.00000			0.00	0	0
Total ASN177 SPOT									0.00	0	0
Total For ASN177									0.00	0	0
ASN17: On 30/07/2018 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN178 SPOT									0.00	0	0
Total For ASN178									0.00	0	0
ASN17: On 25/02/2022 Spot Bond				100.00000		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				100.41747		100.38747			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				99.86962		99.84792			0.00	0	0
Total ASN184 SPOT									0.00	0	0
Total For ASN184									0.00	0	0
ASN18: On 25/04/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN185 SPOT									0.00	0	0
Total For ASN185									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN18(On 05/12/2017 Spot Bond				100.66049		100.63875			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				100.56473		100.53906			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				105.19018		105.23726			0.00	0	0
Total ASN191 SPOT									0.00	0	0
Total For ASN191									0.00	0	0
ASN19(On 27/06/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN192 SPOT									0.00	0	0
Total For ASN192									0.00	0	0
ASN19(On 12/07/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN193 SPOT									0.00	0	0
Total For ASN193									0.00	0	0
ASN19(On 30/06/2022 Spot Bond				100.01863		100.04830			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			3.65000	106.66311	3.65000	106.64260			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				100.35625		100.33034			0.00	0	0
Total ASN196 SPOT									0.00	0	0
Total For ASN196									0.00	0	0
ASN19(On 09/04/2018 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN197 SPOT									0.00	0	0
Total For ASN197									0.00	0	0
ASN19(On 04/05/2018 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN198 SPOT									0.00	0	0
Total For ASN198									0.00	0	0
ASN19(On 01/07/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN199 SPOT									0.00	0	0
Total For ASN199									0.00	0	0
ASN20(On 25/07/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN200 SPOT									0.00	0	0
Total For ASN200									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN20: On 21/07/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN201 SPOT									0.00	0	0
Total For ASN201									0.00	0	0
ASN20: On 18/07/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN202 SPOT									0.00	0	0
Total For ASN202									0.00	0	0
ASN20: On 20/06/2022 Spot Bond				100.35956		100.33343			0.00	0	0
Total ASN203 SPOT									0.00	0	0
Total For ASN203									0.00	0	0
ASN20: On 20/06/2022 Spot Bond				100.38245		100.35479			0.00	0	0
Total ASN204 SPOT									0.00	0	0
Total For ASN204									0.00	0	0
ASN20: On 25/08/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN207 SPOT									0.00	0	0
Total For ASN207									0.00	0	0
ASN20: On 24/08/2021 Spot Bond				101.22382		101.19399			0.00	0	0
Total ASN208 SPOT									0.00	0	0
Total For ASN208									0.00	0	0
ASN20: On 24/08/2025 Spot Bond				101.33104		101.29862			0.00	0	0
Total ASN209 SPOT									0.00	0	0
Total For ASN209									0.00	0	0
ASN21: On 28/08/2020 Spot Bond				100.86768		100.84290			0.00	0	0
Total ASN210 SPOT									0.00	0	0
Total For ASN210									0.00	0	0
ASN21: On 05/03/2018 Spot Bond				100.68225		100.66049			0.00	0	0
Total ASN211 SPOT									0.00	0	0
Total For ASN211									0.00	0	0
ASN21: On 02/09/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN212 SPOT									0.00	0	0
Total For ASN212									0.00	0	0
ASN21: On 01/09/2021 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN213 SPOT									0.00	0	0
Total For ASN213									0.00	0	0
ASN21: On 29/08/2022 Spot Bond				100.61585		100.58987			0.00	0	0
Total ASN214 SPOT									0.00	0	0
Total For ASN214									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN215 On 14/09/2018 Spot Bond				100.48852		100.46411				0.00	0	0
Total ASN215 SPOT										0.00	0	0
Total For ASN215										0.00	0	0
ASN216 On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN216 SPOT										0.00	0	0
Total For ASN216										0.00	0	0
ASN217 On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN217 SPOT										0.00	0	0
Total For ASN217										0.00	0	0
ASN218 On 19/09/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN218 SPOT										0.00	0	0
Total For ASN218										0.00	0	0
ASN219 On 20/09/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN219 SPOT										0.00	0	0
Total For ASN219										0.00	0	0
ASN38U On 20/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39U On 20/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40U On 20/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN50U On 16/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN75U On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89U On 02/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAR001 On 12/06/2018 Spot Bond				100.53254		100.50828				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAW11 On 01/10/2018 Spot Bond			8.48500	101.32830	8.45000	101.33812				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.58634		100.56115				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW17 On 05/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				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				100.62594		100.60033				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			9.29500	103.87528	9.24000	103.99849				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			9.39500	99.91813	9.34000	100.08978				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.30000	100.25850	9.30000	100.23333				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				100.71074		100.68435				0.00	0	0
Total BAW22 SPOT										0.00	0	0
Total For BAW22										0.00	0	0
BAW24 On 30/09/2019 Spot Bond				101.01804		100.98705				0.00	0	0
Total BAW24 SPOT										0.00	0	0
Total For BAW24										0.00	0	0
BAW25 On 08/05/2020 Spot Bond				101.42392		101.39922				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW28 On 06/06/2022 Spot Bond				100.73953		100.71304			0.00	80,900,000	1,900,000
Total BAW28 SPOT									0.00	80,900,000	1,900,000
Total For BAW28									0.00	80,900,000	1,900,000
BAW3 On 02/10/2017 Spot Bond					0.00000	0.00000			0.00	0	0
Total BAW3 SPOT									0.00	0	0
Total For BAW3									0.00	0	0
BAW8 On 02/10/2017 Spot Bond			6.94000	99.94299	6.94000	99.96198			0.00	0	0
Total BAW8 SPOT									0.00	0	0
Total For BAW8									0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			9.42000	9.42000	9.42000	9.42000			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				100.03544		100.05936			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				100.03260		100.05735			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				100.03462		100.05868			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				99.62650		99.64827			0.00	0	0
Total BAYA35 SPOT									0.00	0	0
Total For BAYA35									0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				99.55258		99.55258			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				99.24435		99.26624			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				97.32806		97.32806			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				100.03497		100.05903			0.00	0	0
Total BAYA42 SPOT									0.00	0	0
Total For BAYA42									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA44 On 31/03/2019 Spot Bond				100.03508		100.05914			0.00	0	0
Total BAYA45 SPOT									0.00	0	0
Total For BAYA45									0.00	0	0
BAYA51 On 31/03/2019 Spot Bond				100.09653		100.06434			0.00	0	0
Total BAYA51 SPOT									0.00	0	0
Total For BAYA51									0.00	0	0
BAYA52 On 31/03/2019 Spot Bond				100.04207		100.06375			0.00	0	0
Total BAYA52 SPOT									0.00	0	0
Total For BAYA52									0.00	0	0
BAYA53 On 30/09/2017 Spot Bond					0.00000	0.00000			0.00	0	0
Total BAYA53 SPOT									0.00	0	0
Total For BAYA53									0.00	0	0
BAYA54 On 30/09/2019 Spot Bond				100.04220		100.06388			0.00	0	0
Total BAYA54 SPOT									0.00	0	0
Total For BAYA54									0.00	0	0
BAYA55 On 31/03/2018 Spot Bond				100.25898		100.28929			0.00	0	0
Total BAYA55 SPOT									0.00	0	0
Total For BAYA55									0.00	0	0
BAYA57 On 31/03/2022 Spot Bond				100.04535		100.06590			0.00	0	0
Total BAYA57 SPOT									0.00	0	0
Total For BAYA57									0.00	0	0
BAYA58 On 30/06/2020 Spot Bond				100.04213		100.06381			0.00	0	0
Total BAYA58 SPOT									0.00	0	0
Total For BAYA58									0.00	0	0
BAYA59 On 30/06/2022 Spot Bond			13.07000	103.69033	13.02000	103.82796			0.00	0	0
Total BAYA59 SPOT									0.00	0	0
Total For BAYA59									0.00	0	0
BAYA60 On 30/06/2020 Spot Bond			12.34500	103.41508	12.29000	103.57509			0.00	0	0
Total BAYA60 SPOT									0.00	0	0
Total For BAYA60									0.00	0	0
BAYA61 On 30/06/2020 Spot Bond				103.29661		103.26217			0.00	0	0
Total BAYA61 SPOT									0.00	0	0
Total For BAYA61									0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				100.06186		100.07685			0.00	0	0
Total BAYB05 SPOT									0.00	0	0
Total For BAYB05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB06 On 31/12/2019 Spot Bond				100.06165		100.07665				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				100.06175		100.07675				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond				104.96130		104.98009				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB11 On 30/06/2020 Spot Bond				100.06595		100.07955				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC121U On 24/11/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				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				99.84516		99.82255				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCJ11 On 14/11/2017 Spot Bond				101.18806		101.16493			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	100.30761	8.65000	100.28476			0.00	0	0
Total BCJ12 SPOT									0.00	0	0
Total For BCJ12									0.00	0	0
BCJ13 On 20/04/2018 Spot Bond				101.84019		101.81764			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			8.62000	184.24921	8.56500	185.14953			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			8.62000	184.76643	8.56500	185.65667			0.00	0	0
Total BD0206 SPOT									0.00	0	0
Total For BD0206									0.00	0	0
BD0302 On 18/04/2028 Spot Bond			9.00500	97.82322	8.95500	98.12282			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			7.73500	99.87957	7.70000	99.87532			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			0.00	0	0
Total BG1D2U SPOT									0.00	0	0
Total For BG1D2U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG1E2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BG1E2U SPOT									0.00	0	0
Total For BG1E2U									0.00	0	0
BG1F2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BG1F2U SPOT									0.00	0	0
Total For BG1F2U									0.00	0	0
BGL01 On 19/11/2019 Spot Bond				101.86268		101.83418			0.00	0	0
Total BGL01 SPOT									0.00	0	0
Total For BGL01									0.00	0	0
BGL02 On 19/11/2019 Spot Bond			9.61000	106.37134	9.56000	106.43987			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				103.59007		103.56307			0.00	0	0
Total BGL03 SPOT									0.00	0	0
Total For BGL03									0.00	0	0
BGL04 On 05/02/2020 Spot Bond			10.06000	101.61829	10.01000	101.69325			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			10.94500	101.97631	10.89000	102.08165			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				102.03837		102.00923			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			11.54500	101.99276	11.49500	102.14621			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				100.91873		100.88812			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			10.94500	101.31626	10.89000	101.42452			0.00	0	0
Total BGL09 SPOT									0.00	0	0
Total For BGL09									0.00	0	0
BGL10 On 05/05/2021 Spot Bond				101.77830		101.74795			0.00	0	0
Total BGL10 SPOT									0.00	0	0
Total For BGL10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL11 On 05/05/2021 Spot Bond			11.32500	108.32668	11.27000	108.45626			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				103.43515		103.40589			0.00	420,000,000	210,000,000
Total BGL12 SPOT									0.00	420,000,000	210,000,000
Total For BGL12									0.00	420,000,000	210,000,000
BGL13 On 20/08/2021 Spot Bond			10.79500	104.36804	10.74000	104.51230			0.00	0	0
Total BGL13 SPOT									0.00	0	0
Total For BGL13									0.00	0	0
BGL14 On 03/11/2021 Spot Bond				103.56622		103.53711			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				102.74925		102.71952			0.00	0	500,000,000
Total BGL15 SPOT									0.00	0	500,000,000
Total For BGL15									0.00	0	500,000,000
BGL16 On 25/05/2022 Spot Bond				101.23921		101.20816			0.00	0	0
Total BGL16 SPOT									0.00	0	0
Total For BGL16									0.00	0	0
BGL17 On 14/08/2024 Spot Bond				101.56837		101.53781			0.00	0	0
Total BGL17 SPOT									0.00	0	0
Total For BGL17									0.00	0	0
BGL18 On 30/09/2022 Spot Bond				100.16750		100.13701			0.00	0	0
Total BGL18 SPOT									0.00	0	0
Total For BGL18									0.00	0	0
BGL19 On 29/09/2024 Spot Bond				100.17223		100.14094			0.00	81,900,000	1,900,000
Total BGL19 SPOT									0.00	81,900,000	1,900,000
Total For BGL19									0.00	81,900,000	1,900,000
BGR04 On 28/02/2018 Spot Bond				105.25000		105.22603			0.00	0	0
Total BGR04 SPOT									0.00	0	0
Total For BGR04									0.00	0	0
BGT01 On 12/09/2022 Spot Bond				100.84537		100.80890			0.00	0	0
Total BGT01 SPOT									0.00	0	0
Total For BGT01									0.00	0	0
BID04 On 23/11/2017 Spot Bond				101.07580		101.05337			0.00	9,180,000,000	4,590,000,000
Total BID04 SPOT									0.00	9,180,000,000	4,590,000,000
Total For BID04									0.00	9,180,000,000	4,590,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID05 On 30/06/2019 Spot Bond				99.29143		99.32274			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			8.38500	103.06866	8.35000	103.10145			0.00	0	2,200,000,000
Total BID06 SPOT									0.00	0	2,200,000,000
Total For BID06									0.00	0	2,200,000,000
BID07 On 30/06/2020 Spot Bond				100.01325		100.04475			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				100.01491		100.04584			0.00	0	0
Total BID08 SPOT									0.00	0	0
Total For BID08									0.00	0	0
BPPF01 On 22/03/2018 Spot Bond				100.28798		100.26372			0.00	0	0
Total BPPF01 SPOT									0.00	0	0
Total For BPPF01									0.00	0	0
BPPF02 On 22/03/2020 Spot Bond				100.31233		100.28619			0.00	0	0
Total BPPF02 SPOT									0.00	0	0
Total For BPPF02									0.00	0	0
BPPF03 On 17/09/2018 Spot Bond				100.45072		100.42702			0.00	0	0
Total BPPF03 SPOT									0.00	0	0
Total For BPPF03									0.00	0	0
BPPF04 On 15/09/2020 Spot Bond				100.47927		100.45413			0.00	0	0
Total BPPF04 SPOT									0.00	0	0
Total For BPPF04									0.00	0	0
BSR17 On 19/06/2018 Spot Bond				101.51352		101.48360			0.00	0	0
Total BSR17 SPOT									0.00	0	0
Total For BSR17									0.00	0	0
BTC184 On 06/10/2017 Spot Bond				99.97898		99.95796			0.00	0	0
Total BTC184 SPOT									0.00	0	0
Total For BTC184									0.00	0	0
BTC185 On 13/10/2017 Spot Bond				99.83178		99.81076			0.00	0	0
Total BTC185 SPOT									0.00	0	0
Total For BTC185									0.00	0	0
BTC186 On 08/11/2017 Spot Bond				99.31003		99.28974			0.00	0	0
Total BTC186 SPOT									0.00	0	0
Total For BTC186									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC187 On 15/11/2017 Spot Bond				99.14024		99.11927				0.00	0	0
Total BTC187 SPOT										0.00	0	0
Total For BTC187										0.00	0	0
BTC188 On 04/12/2017 Spot Bond				98.78693		98.76672				0.00	0	0
Total BTC188 SPOT										0.00	0	0
Total For BTC188										0.00	0	0
BTC189 On 12/12/2017 Spot Bond				98.62647		98.60628				0.00	0	0
Total BTC189 SPOT										0.00	0	0
Total For BTC189										0.00	0	0
BTC190 On 09/01/2018 Spot Bond				98.07341		98.05334				0.00	0	0
Total BTC190 SPOT										0.00	0	0
Total For BTC190										0.00	0	0
BTC191 On 12/01/2018 Spot Bond				98.01340		97.99333				0.00	23,000,000	23,000,000
Total BTC191 SPOT										0.00	23,000,000	23,000,000
Total For BTC191										0.00	23,000,000	23,000,000
BWZ18 On 27/03/2018 Spot Bond				100.19637		100.16945				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				100.20273		100.17501				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				101.11134		101.08619				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BWZJ19 On 10/11/2019 Spot Bond				101.41376		101.38830				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ21 On 10/11/2021 Spot Bond				101.45174		101.42560				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BX161U On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162U On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			0.00	0	0
Total BYA49U SPOT									0.00	0	0
Total For BYA49U									0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			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			14.68500	98.07953	14.65000	98.06977			0.00	0	0
Total CBL12 SPOT									0.00	0	0
Total For CBL12									0.00	0	0
CBL13 On 01/02/2019 Spot Bond				102.98969		102.95935			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			12.48500	100.89124	12.45000	100.89942			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				101.44042		101.40789			0.00	0	50,000,000
Total CBL17 SPOT									0.00	0	50,000,000
Total For CBL17									0.00	0	50,000,000
CBL18 On 23/08/2019 Spot Bond			11.98500	99.74452	11.95000	99.77005			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				101.04260		101.00963			0.00	0	0
Total CBL20 SPOT									0.00	0	0
Total For CBL20									0.00	0	0
CBL22 On 06/05/2020 Spot Bond			9.64500	100.92906	9.59000	101.02483			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				101.26814		101.24119			0.00	0	0
Total CBL23 SPOT									0.00	0	0
Total For CBL23									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL24 On 02/11/2020 Spot Bond				101.70896		101.68226			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				101.49238		101.46662			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			9.94500	108.01347	9.89000	108.15146			0.00	0	0
Total CBL26 SPOT									0.00	0	0
Total For CBL26									0.00	0	0
CBL27 On 12/05/2020 Spot Bond				101.30815		101.28272			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			10.42500	112.59789	10.37500	112.79072			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			9.90000	111.86046	9.85000	112.08462			0.00	0	0
Total CCT02 SPOT									0.00	0	0
Total For CCT02									0.00	0	0
CCT03 On 15/03/2025 Spot Bond			10.20000	105.52716	10.15000	105.76344			0.00	0	0
Total CCT03 SPOT									0.00	0	0
Total For CCT03									0.00	0	0
CCT04 On 17/07/2027 Spot Bond			9.93000	103.00076	9.88000	103.15774		386,277,000,000.00	38,900,000	900,000	
Total CCT04 SPOT								386,277,000,000.00	38,900,000	900,000	
Total For CCT04								386,277,000,000.00	38,900,000	900,000	
CGR14 On 13/02/2018 Spot Bond				102.65852		102.63276			0.00	0	0
Total CGR14 SPOT									0.00	0	0
Total For CGR14									0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	111.98550	10.00000	111.95630			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0
Total For CGR14/JIBAR									0.00	0	0
CGR17 On 24/10/2017 Spot Bond				102.16824		102.13824			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	100.00000	100.00000	100.00000			0.00	0	0
Total CGR18U SPOT									0.00	0	0
Total For CGR18U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR19 On 04/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	1,000,000,000
Total CGR19U SPOT									0.00	0	1,000,000,000
Total For CGR19U									0.00	0	1,000,000,000
CGR20 On 03/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CGR20U SPOT									0.00	0	0
Total For CGR20U									0.00	0	0
CGR21 On 12/10/2020 Spot Bond				99.78876		99.75816			0.00	0	0
Total CGR21 SPOT									0.00	0	0
Total For CGR21									0.00	0	0
CGR23 On 08/02/2019 Spot Bond				101.77005		101.73929			0.00	0	0
Total CGR23 SPOT									0.00	0	0
Total For CGR23									0.00	0	0
CGR24 On 08/02/2021 Spot Bond				103.30234		103.27015			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				100.24246		100.20978			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				101.25575		101.22430			0.00	0	0
Total CGR27 SPOT									0.00	0	0
Total For CGR27									0.00	0	0
CGR28 On 08/02/2018 Spot Bond				101.40807		101.38365			0.00	0	0
Total CGR28 SPOT									0.00	0	0
Total For CGR28									0.00	0	0
CGR29 On 08/02/2021 Spot Bond				101.82479		101.79306			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				100.19308		100.16656			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				102.36433		102.33380			0.00	0	0
Total CGR32 SPOT									0.00	0	0
Total For CGR32									0.00	0	0
CGR33 On 22/09/2020 Spot Bond				100.38839		100.35621			0.00	0	100,000,000
Total CGR33 SPOT									0.00	0	100,000,000
Total For CGR33									0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR34 On 21/09/2018 Spot Bond			8.38800	99.56144	8.38800	99.53873			0.00	0	0
Total CGR34 SPOT									0.00	0	0
Total For CGR34									0.00	0	0
CGR35 On 28/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000		300,000,000,000,000.00	3,000,000,000	1,500,000,000	
Total CGR35U SPOT								10,000,000,000,000.00	3,000,000,000	1,500,000,000	
Total For CGR35U								10,000,000,000,000.00	3,000,000,000	1,500,000,000	
CGR36 On 02/10/2018 Spot Bond				100.07069	100.00000	100.00000			0.00	4,000,000,000	2,000,000,000
Total CGR36 SPOT									0.00	4,000,000,000	2,000,000,000
Total For CGR36									0.00	4,000,000,000	2,000,000,000
CIG04 On 30/06/2018 Spot Bond				100.62659		100.65611			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				101.13566		101.16360			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				101.06318		101.03443			0.00	0	0
Total CIG06 SPOT									0.00	0	0
Total For CIG06									0.00	0	0
CIG07 On 28/08/2020 Spot Bond				102.63306		102.60387			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	100.00000	100.00000	100.00000			0.00	0	0
Total CIG09U SPOT									0.00	0	0
Total For CIG09U									0.00	0	0
CIG10 On 29/07/2019 Spot Bond				101.83591		101.80754			0.00	0	0
Total CIG10 SPOT									0.00	0	0
Total For CIG10									0.00	0	0
CIG11 On 29/07/2020 Spot Bond				101.88427		101.85515			0.00	0	0
Total CIG11 SPOT									0.00	0	0
Total For CIG11									0.00	0	0
CIG12 On 29/07/2021 Spot Bond				101.96148		101.93116			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	100.00000	100.00000	100.00000			0.00	0	0
Total CLA1U SPOT									0.00	0	0
Total For CLA1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000			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	100.00000	100.00000	100.00000			0.00	0	0
Total CLC1U SPOT									0.00	0	0
Total For CLC1U									0.00	0	0
CLN18 On 01/07/2021 Spot Bond			10.11000	102.60628	10.11000	102.57878			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0
CLN19 On 29/08/2021 Spot Bond			3.14000	139.99336	3.14000	139.96828			0.00	0	0
Total CLN193 SPOT									0.00	0	0
Total For CLN193									0.00	0	0
CLN19 On 13/09/2021 Spot Bond			3.52000	137.37139	3.52000	137.34523			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	111.98600	10.00000	111.95600			0.00	0	0
Total CLN230/JIBAR SPOT									0.00	0	0
Total For CLN230/JIBAR									0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	111.98600	10.00000	111.95600			0.00	0	0
Total CLN231/JIBAR SPOT									0.00	0	0
Total For CLN231/JIBAR									0.00	0	0
CLN24 On 24/02/2019 Spot Bond			13.50000	95.94956	13.50000	95.91550			0.00	0	0
Total CLN242 SPOT									0.00	0	0
Total For CLN242									0.00	0	0
CLN24 On 24/02/2018 Spot Bond			9.35000	101.00105	9.35000	100.97609			0.00	0	0
Total CLN243 SPOT									0.00	0	0
Total For CLN243									0.00	0	0
CLN26 On 26/03/2019 Spot Bond			8.91500	101.23034	8.88000	101.25379			0.00	0	0
Total CLN262 SPOT									0.00	0	0
Total For CLN262									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN292 On 25/11/2020 Spot Bond			10.00000	111.98600	10.00000	111.95600			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				100.41153		100.38194			0.00	0	0
Total CLN296 SPOT									0.00	0	0
Total For CLN296									0.00	0	0
CLN301 On 20/12/2017 Spot Bond				154.95526		154.95526			0.00	0	0
Total CLN301 SPOT									0.00	0	0
Total For CLN301									0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.50885		100.48089			0.00	0	50,000,000
Total CLN302 SPOT									0.00	0	50,000,000
Total For CLN302									0.00	0	50,000,000
CLN303 On 20/12/2017 Spot Bond				156.41166		156.41166			0.00	0	0
Total CLN303 SPOT									0.00	0	0
Total For CLN303									0.00	0	0
CLN304 On 20/12/2017 Spot Bond				154.57365		154.57365			0.00	0	0
Total CLN304 SPOT									0.00	0	0
Total For CLN304									0.00	0	0
CLN305 On 20/12/2017 Spot Bond				155.72905		155.72905			0.00	0	0
Total CLN305 SPOT									0.00	0	0
Total For CLN305									0.00	0	0
CLN313 On 14/11/2022 Spot Bond				101.40934		101.38188			0.00	0	0
Total CLN313 SPOT									0.00	0	0
Total For CLN313									0.00	0	0
CLN314 On 14/11/2022 Spot Bond			10.83000	98.74976	10.78000	98.90811			0.00	0	0
Total CLN314 SPOT									0.00	0	0
Total For CLN314									0.00	0	0
CLN315 On 20/03/2023 Spot Bond			11.35000	95.28225	11.30000	95.44637			0.00	0	0
Total CLN315 SPOT									0.00	0	0
Total For CLN315									0.00	0	0
CLN317 On 20/03/2023 Spot Bond				100.41755		100.38756			0.00	0	0
Total CLN317 SPOT									0.00	0	0
Total For CLN317									0.00	0	0
CLN318 On 14/11/2022 Spot Bond				101.38116		101.35426			0.00	0	0
Total CLN318 SPOT									0.00	0	0
Total For CLN318									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN320 On 30/04/2018 Spot Bond				101.79996		101.77231			0.00	0	0
Total CLN320 SPOT									0.00	0	0
Total For CLN320									0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	103.76884	8.80500	103.74455			0.00	0	0
Total CLN321 SPOT									0.00	0	0
Total For CLN321									0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.38742		100.35944			0.00	0	0
Total CLN325 SPOT									0.00	0	0
Total For CLN325									0.00	0	0
CLN326 On 20/06/2018 Spot Bond				100.39348		100.36509			0.00	0	0
Total CLN326 SPOT									0.00	0	0
Total For CLN326									0.00	0	0
CLN327 On 20/06/2023 Spot Bond				100.41666		100.38672			0.00	0	0
Total CLN327 SPOT									0.00	0	0
Total For CLN327									0.00	0	0
CLN328 On 20/06/2018 Spot Bond				100.52189		100.49375			0.00	0	0
Total CLN328 SPOT									0.00	0	0
Total For CLN328									0.00	0	0
CLN332 On 20/06/2018 Spot Bond				100.42894		100.39819			0.00	0	0
Total CLN332 SPOT									0.00	0	0
Total For CLN332									0.00	0	0
CLN337 On 20/09/2018 Spot Bond				133.74741		133.74741			0.00	0	0
Total CLN337 SPOT									0.00	0	0
Total For CLN337									0.00	0	0
CLN340 On 20/12/2018 Spot Bond				101.11322		101.08069			0.00	0	0
Total CLN340 SPOT									0.00	0	0
Total For CLN340									0.00	0	0
CLN343 On 20/12/2023 Spot Bond				100.44472		100.41290			0.00	0	0
Total CLN343 SPOT									0.00	0	0
Total For CLN343									0.00	0	0
CLN344 On 20/12/2018 Spot Bond				100.35226		100.32662			0.00	0	0
Total CLN344 SPOT									0.00	0	0
Total For CLN344									0.00	0	0
CLN345 On 20/12/2023 Spot Bond				99.51568		99.48566			0.00	0	0
Total CLN345 SPOT									0.00	0	0
Total For CLN345									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN35(On 28/10/2018 Spot Bond				101.65714		101.63262				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN35(On 30/04/2018 Spot Bond				101.67402		101.64814				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN36(On 20/03/2019 Spot Bond				100.34345		100.31840				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			10.01000	102.95134	9.96000	103.16151				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN36(On 20/03/2024 Spot Bond				100.37055		100.34369				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN36(On 06/08/2023 Spot Bond				101.73819		101.70859				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			12.15000	104.16569	12.10000	104.35689				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN36(On 06/08/2023 Spot Bond				101.80220		101.77149				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN36(On 06/08/2023 Spot Bond			12.18000	104.24280	12.13000	104.41742				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN36(On 06/08/2023 Spot Bond				100.11848		100.08628				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN37(On 26/07/2022 Spot Bond				101.86802		101.84138				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN37(On 20/03/2024 Spot Bond				100.44074		100.40919				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN372 On 20/09/2023 Spot Bond				100.36547		100.33895			0.00	0	0
Total CLN372 SPOT									0.00	0	0
Total For CLN372									0.00	0	0
CLN373 On 20/09/2023 Spot Bond				100.37232		100.34534			0.00	0	0
Total CLN373 SPOT									0.00	0	0
Total For CLN373									0.00	0	0
CLN374 On 20/06/2019 Spot Bond				100.37249		100.34550			0.00	0	0
Total CLN374 SPOT									0.00	0	0
Total For CLN374									0.00	0	0
CLN376 On 20/03/2021 Spot Bond			9.34500	101.95150	9.29000	102.08705			0.00	0	0
Total CLN376 SPOT									0.00	0	0
Total For CLN376									0.00	0	0
CLN378 On 20/06/2019 Spot Bond				96.38465		96.34927			0.00	0	0
Total CLN378 SPOT									0.00	0	0
Total For CLN378									0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	98.47386	10.98000	98.44479			0.00	0	0
Total CLN379 SPOT									0.00	0	0
Total For CLN379									0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	100.44469	11.00000	100.41499			0.00	0	0
Total CLN380 SPOT									0.00	0	0
Total For CLN380									0.00	0	0
CLN382 On 20/03/2021 Spot Bond				100.41236		100.38269			0.00	0	0
Total CLN382 SPOT									0.00	0	0
Total For CLN382									0.00	0	0
CLN384 On 20/09/2024 Spot Bond			11.94000	100.92617	11.89000	101.12690			0.00	0	0
Total CLN384 SPOT									0.00	0	0
Total For CLN384									0.00	0	0
CLN385 On 20/09/2024 Spot Bond				100.44778		100.41574			0.00	0	0
Total CLN385 SPOT									0.00	0	0
Total For CLN385									0.00	0	0
CLN386 On 20/03/2021 Spot Bond				100.37219		100.34521			0.00	0	0
Total CLN386 SPOT									0.00	0	0
Total For CLN386									0.00	0	0
CLN387 On 26/01/2021 Spot Bond				101.97418		101.94602			0.00	0	0
Total CLN387 SPOT									0.00	0	0
Total For CLN387									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN388 On 20/09/2019 Spot Bond				100.39459		100.36613			0.00	0	400,000,000
Total CLN388 SPOT									0.00	0	400,000,000
Total For CLN388									0.00	0	400,000,000
CLN393 On 20/12/2019 Spot Bond				104.90803		104.90803			0.00	144,673,600	444,673,600
Total CLN393 SPOT									0.00	144,673,600	444,673,600
Total For CLN393									0.00	144,673,600	444,673,600
CLN394 On 20/09/2022 Spot Bond				100.37433		100.34721			0.00	0	0
Total CLN394 SPOT									0.00	0	0
Total For CLN394									0.00	0	0
CLN395 On 02/03/2018 Spot Bond				100.74791		100.72287			0.00	0	0
Total CLN395 SPOT									0.00	0	0
Total For CLN395									0.00	0	0
CLN396 On 20/03/2020 Spot Bond				100.40271		100.37371			0.00	0	0
Total CLN396 SPOT									0.00	0	0
Total For CLN396									0.00	0	0
CLN397 On 20/06/2020 Spot Bond				100.95893		100.92384			0.00	200,000,000	300,000,000
Total CLN397 SPOT									0.00	200,000,000	300,000,000
Total For CLN397									0.00	200,000,000	300,000,000
CLN398 On 14/11/2022 Spot Bond				101.33607		101.31005			0.00	0	0
Total CLN398 SPOT									0.00	0	0
Total For CLN398									0.00	0	0
CLN399 On 14/11/2022 Spot Bond				101.32902		101.30314			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				100.37423		100.34711			0.00	0	0
Total CLN400 SPOT									0.00	0	0
Total For CLN400									0.00	0	0
CLN404 On 21/02/2018 Spot Bond				101.37865		101.34743			0.00	0	0
Total CLN404 SPOT									0.00	0	0
Total For CLN404									0.00	0	0
CLN406 On 20/06/2020 Spot Bond				99.58016		99.58016			0.00	163,707,400	163,707,400
Total CLN406 SPOT									0.00	163,707,400	163,707,400
Total For CLN406									0.00	163,707,400	163,707,400
CLN407 On 20/06/2020 Spot Bond				100.37624		100.34899			0.00	0	0
Total CLN407 SPOT									0.00	0	0
Total For CLN407									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN409 On 18/07/2020 Spot Bond				102.36441		102.33531				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				100.41243		100.38276				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				100.41444		100.38463				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				102.37518		102.34594				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				102.25382		102.22639				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				100.48456		100.45006				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN415 On 20/09/2020 Spot Bond				100.42848		100.39773				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN416 On 18/07/2020 Spot Bond				102.51522		102.48416				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN417 On 20/09/2020 Spot Bond			4.00000	115.66632	4.00000	115.66632				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN418 On 23/09/2020 Spot Bond				100.25780		100.22672				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN419 On 20/12/2020 Spot Bond				100.44857		100.41648				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	48.98200	7.01000	48.97291				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN42(On 20/12/2020 Spot Bond				100.45258		100.42022			0.00	0	0
Total CLN420 SPOT									0.00	0	0
Total For CLN420									0.00	0	0
CLN42(On 26/01/2021 Spot Bond				102.44544		102.41048			0.00	0	0
Total CLN421 SPOT									0.00	0	0
Total For CLN421									0.00	0	0
CLN42(On 20/12/2020 Spot Bond				110.54730		110.54730			0.00	0	25,000,000
Total CLN422 SPOT									0.00	0	25,000,000
Total For CLN422									0.00	0	25,000,000
CLN42(On 20/12/2020 Spot Bond				106.51000		106.51000			0.00	0	25,000,000
Total CLN423 SPOT									0.00	0	25,000,000
Total For CLN423									0.00	0	25,000,000
CLN42(On 20/12/2020 Spot Bond				107.56110		107.56110			0.00	0	25,000,000
Total CLN424 SPOT									0.00	0	25,000,000
Total For CLN424									0.00	0	25,000,000
CLN42(On 20/12/2020 Spot Bond				103.17847		103.15021			0.00	0	0
Total CLN425 SPOT									0.00	0	0
Total For CLN425									0.00	0	0
CLN42(On 20/12/2020 Spot Bond				107.33250		107.33250			0.00	0	50,000,000
Total CLN426 SPOT									0.00	0	50,000,000
Total For CLN426									0.00	0	50,000,000
CLN42(On 20/12/2018 Spot Bond				102.41542		102.38926			0.00	0	0
Total CLN427 SPOT									0.00	0	0
Total For CLN427									0.00	0	0
CLN42(On 15/11/2020 Spot Bond				101.35500		101.32807			0.00	0	0
Total CLN428 SPOT									0.00	0	0
Total For CLN428									0.00	0	0
CLN42(On 20/12/2020 Spot Bond				100.53257		100.49485			0.00	0	0
Total CLN429 SPOT									0.00	0	0
Total For CLN429									0.00	0	0
CLN43(On 20/12/2020 Spot Bond				118.72054		118.72054			0.00	0	0
Total CLN430 SPOT									0.00	0	0
Total For CLN430									0.00	0	0
CLN43(On 20/12/2020 Spot Bond				116.14307		116.14307			0.00	0	0
Total CLN431 SPOT									0.00	0	0
Total For CLN431									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN432 On 20/12/2020 Spot Bond				115.25712		115.25712				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN433 On 20/12/2020 Spot Bond				121.52148		121.52148				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN434 On 20/12/2020 Spot Bond				119.54812		119.54812				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN436 On 20/12/2020 Spot Bond				100.41045		100.38092				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN437 On 20/12/2020 Spot Bond				100.39237		100.36404				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN439 On 03/02/2021 Spot Bond				101.66559		101.63914				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				120.69164		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				100.73072		100.67969				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN444 On 23/05/2021 Spot Bond				101.17702		101.14901				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			9.59500	109.37134	9.54000	109.51489				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN452 On 31/01/2022 Spot Bond			4.22000	139.21360	4.22000	139.18472				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			6.20000	100.69725	6.20000	100.67108				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN454 On 31/01/2025 Spot Bond			5.84000	103.09305	5.84000	103.06724			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				101.13886		101.11109			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				100.46157		100.42862			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				101.26716		101.24088			0.00	0	0
Total CLN457 SPOT									0.00	0	0
Total For CLN457									0.00	0	0
CLN458 On 29/11/2021 Spot Bond				100.97058		100.94356			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				100.96059		100.93385			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				101.44890		101.42010			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			10.51500	103.30820	10.46000	103.47069			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				101.05205		101.02699			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			9.76000	101.60862	9.71000	101.76005		522,550,400,000.00	53,540,000	1,200,000	
Total CLN464 SPOT								522,550,400,000.00	53,540,000	1,200,000	
Total For CLN464								522,550,400,000.00	53,540,000	1,200,000	
CLN465 On 14/03/2020 Spot Bond				100.51953		100.49363			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				101.19010		101.16312			0.00	0	0
Total CLN466 SPOT									0.00	0	0
Total For CLN466									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN467 On 27/03/2020 Spot Bond				100.18983		100.16371				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				100.17145		100.14448				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				100.17912		100.15109				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				101.37004		101.34675				0.00	0	0
Total CLN470 SPOT										0.00	0	0
Total For CLN470										0.00	0	0
CLN471 On 17/05/2019 Spot Bond				101.16778		101.14357				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN472 On 19/11/2022 Spot Bond				101.26691		101.23826				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN473 On 05/10/2022 Spot Bond				99.99986		99.97495				0.00	0	0
Total CLN473 SPOT										0.00	0	0
Total For CLN473										0.00	0	0
CLN474 On 05/10/2022 Spot Bond			9.96000	100.00000	9.91000	100.15501				0.00	0	0
Total CLN474 SPOT										0.00	0	0
Total For CLN474										0.00	0	0
CLN475 On 23/06/2021 Spot Bond				100.96292		100.92745				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN476 On 20/09/2020 Spot Bond				100.41444		100.38463				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN477 On 29/11/2021 Spot Bond			100.00000	15.32856	100.00000	15.29002				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN478 On 05/10/2022 Spot Bond			9.81500	98.31295	9.76500	98.45763				0.00	0	0
Total CLN478 SPOT										0.00	0	0
Total For CLN478										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN479 On 05/10/2022 Spot Bond				99.99987		99.97537				0.00	0	0
Total CLN479 SPOT										0.00	0	0
Total For CLN479										0.00	0	0
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN481 On 07/06/2022 Spot Bond				100.95916		100.92383				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN482 On 20/05/2021 Spot Bond				101.18441		101.15762				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN483 On 20/05/2021 Spot Bond				102.11353		102.08735				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN484 On 02/12/2021 Spot Bond				101.31779		101.29145				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN485 On 02/12/2021 Spot Bond			9.44500	103.65400	9.39000	103.81017				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN486 On 20/06/2022 Spot Bond				101.14551		101.11812				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN487 On 07/12/2021 Spot Bond			12.44000	104.12749	12.39000	104.25857				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN488 On 28/07/2022 Spot Bond			9.24000	101.34807	9.19000	101.51400				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN489 On 28/03/2020 Spot Bond				100.16958		100.14288				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN490 On 28/03/2022 Spot Bond				100.17818		100.15028				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN49 On 07/12/2017 Spot Bond				99.79453		99.75960			0.00	0	0
Total CLN491 SPOT									0.00	0	0
Total For CLN491									0.00	0	0
CLN49 On 30/09/2019 Spot Bond				100.02238		100.05078			0.00	0	0
Total CLN492 SPOT									0.00	0	0
Total For CLN492									0.00	0	0
CLN49 On 20/06/2022 Spot Bond				100.41425		100.38447			0.00	0	0
Total CLN493 SPOT									0.00	0	0
Total For CLN493									0.00	0	0
CLN49 On 07/12/2017 Spot Bond			11.94500	102.24429	11.89000	102.38570			0.00	0	0
Total CLN494 SPOT									0.00	0	0
Total For CLN494									0.00	0	0
CLN49 On 29/08/2020 Spot Bond				100.85822		100.83299			0.00	0	0
Total CLN495 SPOT									0.00	0	0
Total For CLN495									0.00	0	0
CLN49 On 04/09/2024 Spot Bond			10.24000	100.01672	10.19000	100.23186			0.00	0	0
Total CLN496 SPOT									0.00	0	0
Total For CLN496									0.00	0	0
CLN49 On 04/09/2024 Spot Bond				100.82824		100.80057			0.00	0	0
Total CLN497 SPOT									0.00	0	0
Total For CLN497									0.00	0	0
CLN49 On 08/06/2022 Spot Bond				100.41762		100.38882			0.00	0	0
Total CLN498 SPOT									0.00	0	0
Total For CLN498									0.00	0	0
CLN49 On 20/05/2021 Spot Bond				100.36647		100.34069			0.00	0	0
Total CLN499 SPOT									0.00	0	0
Total For CLN499									0.00	0	0
CLN55 On 18/04/2028 Spot Bond				212.14998		213.31883			0.00	0	0
Total CLN55 SPOT									0.00	0	0
Total For CLN55									0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000		100.00000			0.00	0	0
Total CLN61 SPOT									0.00	0	0
Total For CLN61									0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.00500	97.82322	8.95500	98.12282			0.00	0	0
Total CLN81 SPOT									0.00	0	0
Total For CLN81									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN88 On 28/04/2028 Spot Bond			8.62000	184.24921	8.56500	185.14953			0.00	0	0
Total CLN88 SPOT									0.00	0	0
Total For CLN88									0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.62000	184.76643	8.56500	185.65667			0.00	0	0
Total CLN89 SPOT									0.00	0	0
Total For CLN89									0.00	0	0
CLNF11 On 20/03/2018 Spot Bond				100.34871		100.32332			0.00	0	0
Total CLNF11 SPOT									0.00	0	0
Total For CLNF11									0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				100.36441		100.33797			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF13 On 20/06/2019 Spot Bond				100.75621		100.73052			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF14 On 20/09/2019 Spot Bond				100.36435		100.33791			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF15 On 20/06/2020 Spot Bond				100.37825		100.35086			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF16 On 17/08/2021 Spot Bond				101.25727		101.23121			0.00	0	0
Total CLNF16 SPOT									0.00	0	0
Total For CLNF16									0.00	0	0
COH00 On 15/04/2019 Spot Bond				99.72381		102.16920			0.00	0	0
Total COH002 SPOT									0.00	0	0
Total For COH002									0.00	0	0
COJ04 On 05/06/2018 Spot Bond			7.38500	104.01395	7.35000	104.01609			0.00	0	1,190,000,000
Total COJ04 SPOT									0.00	0	1,190,000,000
Total For COJ04									0.00	0	1,190,000,000
COJ05 On 05/06/2023 Spot Bond			9.12500	117.43397	9.07000	117.66529			0.00	0	700,000,000
Total COJ05 SPOT									0.00	0	700,000,000
Total For COJ05									0.00	0	700,000,000
COJ07 On 23/03/2021 Spot Bond			9.55500	103.89387	9.50000	104.03005			0.00	0	0
Total COJ07 SPOT									0.00	0	0
Total For COJ07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ08 On 22/06/2026 Spot Bond			10.09000	111.04215	10.07000	111.13255			15,135,000,000,000.00	1,500,000,000	1,500,000,000
Total COJ08 SPOT									15,135,000,000,000.00	1,500,000,000	1,500,000,000
Total For COJ08									15,135,000,000,000.00	1,500,000,000	1,500,000,000
COJG0 On 09/06/2024 Spot Bond			9.90000	104.59860	9.85000	104.81378			0.00	0	0
Total COJG01 SPOT									0.00	0	0
Total For COJG01									0.00	0	0
COT01 On 03/04/2023 Spot Bond			10.07500	96.05190	10.02500	96.22817			0.00	0	0
Total COT01 SPOT									0.00	0	0
Total For COT01									0.00	0	0
COT02 On 03/04/2028 Spot Bond			11.33000	93.21832	11.28000	93.47866			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			11.35000	91.60155	11.30000	91.85466			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			11.71500	99.61157	11.66500	99.80046			0.00	0	0
Total CPV01 SPOT									0.00	0	0
Total For CPV01									0.00	0	0
CS001 On 31/03/2018 Spot Bond				100.01512		100.04591			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				100.41634		100.39053			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				100.14446		100.11864			0.00	0	0
Total CS003 SPOT									0.00	0	0
Total For CS003									0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA04U SPOT									0.00	0	0
Total For CSA04U									0.00	0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD04U SPOT									0.00	0	0
Total For CSD04U									0.00	0	0
DEN38I On 10/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DEN38U SPOT									0.00	0	0
Total For DEN38U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DEN40 On 10/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DEN40U SPOT									0.00	0	0
Total For DEN40U									0.00	0	0
DENG7 On 04/12/2017 Spot Bond				100.70068		100.67808			0.00	0	0
Total DENG72 SPOT									0.00	0	0
Total For DENG72									0.00	0	0
DENG7 On 21/09/2018 Spot Bond				100.30577		100.28009			0.00	0	0
Total DENG73 SPOT									0.00	0	0
Total For DENG73									0.00	0	0
DENG7 On 28/09/2018 Spot Bond				100.14217		100.11615			0.00	104,000,000	104,000,000
Total DENG74 SPOT									0.00	104,000,000	104,000,000
Total For DENG74									0.00	104,000,000	104,000,000
DLTB03 On 09/10/2017 Spot Bond				99.90557		99.88165			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	100.00000	100.00000	100.00000			0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DLTB03/JIBAR SPOT									0.00	0	0
Total For DLTB03/JIBAR									0.00	0	0
DOL00 On 20/09/2018 Spot Bond				100.47500		100.44116			0.00	0	50,000,000
Total DOL003 SPOT									0.00	0	50,000,000
Total For DOL003									0.00	0	50,000,000
DOL00 On 24/01/2019 Spot Bond				102.77404		102.73554			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL00 On 20/12/2019 Spot Bond				71.61539		71.55385			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DOL01 On 20/12/2021 Spot Bond				100.69397		100.64546			0.00	200,000,000	300,000,000
Total DOL012 SPOT									0.00	200,000,000	300,000,000
Total For DOL012									0.00	200,000,000	300,000,000
DV2021 On 18/06/2021 Spot Bond			9.11500	102.40289	9.06000	102.54770			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV22 On 07/02/2020 Spot Bond			8.61000	103.23977	8.56000	103.32153		405,186,600,000.00		47,060,000	51,100,000
Total DV22 SPOT								405,186,600,000.00		47,060,000	51,100,000

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 DV22									405,186,600,000.00	47,060,000	51,100,000
DV22/R On 07/02/2020 Spot Bond			100.00000	24.34196	100.00000	24.28837			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			9.39000	103.57691	9.34000	103.76274			317,382,000,000.00	33,800,000	215,012,100
Total DV23 SPOT									317,382,000,000.00	33,800,000	215,012,100
Total For DV23									317,382,000,000.00	33,800,000	215,012,100
DV23/R On 27/02/2023 Spot Bond			100.00000	12.03128	100.00000	12.00481			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	12.03128	100.00000	12.00481			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			9.61000	101.61670	9.56000	101.82601			12,685,200,000.00	1,320,000	0
Total DV24 SPOT									12,685,200,000.00	1,320,000	0
Total For DV24									12,685,200,000.00	1,320,000	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.24190	9.69000	101.21586			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.24190	9.69000	101.21586			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			11.03000	95.34732	10.98500	95.59564			0.00	0	0
Total DV29 SPOT									0.00	0	0
Total For DV29									0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.29350	10.10000	101.26638			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.29350	10.10000	101.26638			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVC02: On 19/02/2018 Spot Bond				101.08101		101.05872			0.00	0	0
Total DVC028 SPOT									0.00	0	0
Total For DVC028									0.00	0	0
DVC02: On 29/08/2018 Spot Bond				100.82570		100.80264			0.00	0	0
Total DVC029 SPOT									0.00	0	0
Total For DVC029									0.00	0	0
DVC26 On 29/11/2017 Spot Bond				100.83569		100.81235			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				100.17675		100.21060			0.00	0	0
Total DVF18 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DVF18										0.00	0	0
DVF19 On 31/05/2019 Spot Bond				101.17613		101.15194				0.00	0	0
Total DVF19 SPOT										0.00	0	0
Total For DVF19										0.00	0	0
DVF20 On 29/11/2019 Spot Bond				100.88072		100.85616				0.00	0	0
Total DVF20 SPOT										0.00	0	0
Total For DVF20										0.00	0	0
DVF20f On 28/03/2020 Spot Bond				100.16115		100.13566				0.00	0	0
Total DVF20B SPOT										0.00	0	0
Total For DVF20B										0.00	0	0
DVF20f On 31/08/2020 Spot Bond				100.86512		100.84087				0.00	0	0
Total DVF20C SPOT										0.00	0	0
Total For DVF20C										0.00	0	0
DVF21 On 29/11/2021 Spot Bond				100.91264		100.88721				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				100.27751		100.25131				0.00	0	0
Total DVF22 SPOT										0.00	0	0
Total For DVF22										0.00	0	0
DVF22f On 29/08/2022 Spot Bond				100.89567		100.87069				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
E170 On 01/08/2020 Spot Bond			8.20000	115.47409	8.15000	115.58320				0.00	0	200,000,000
Total E170 SPOT										0.00	0	200,000,000
Total For E170										0.00	0	200,000,000
E170/R On 01/08/2020 Spot Bond			100.00000	24.34245	100.00000	24.28887				0.00	0	0
Total E170/R207 SPOT										0.00	0	0
Total For E170/R207										0.00	0	0
ECN20 On 14/03/2020 Spot Bond			8.92000	102.11981	8.87000	102.20409				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			9.15500	102.68680	9.10000	102.86154				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			9.55000	102.45742	9.50000	102.67086				0.00	0	0
Total ECN24 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ECN24									0.00	0	0
ECN32 On 14/03/2032 Spot Bond			3.60500	103.98244	3.60500	103.96239			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				102.38871		102.35336			0.00	1,799,800	1,799,800
Total EFS00B SPOT									0.00	1,799,800	1,799,800
Total For EFS00B									0.00	1,799,800	1,799,800
EFS0A: On 28/10/2023 Spot Bond				101.91989		101.89148			0.00	0	0
Total EFS0A2 SPOT									0.00	0	0
Total For EFS0A2									0.00	0	0
EFS0CI On 28/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			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			3.29000	99.01207	3.29000	98.99397			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	116.10875	2.25000	116.09077			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			3.20000	128.47674	3.20000	128.45359			0.00	0	1,290,000,000
Total EL28 SPOT									0.00	0	1,290,000,000
Total For EL28									0.00	0	1,290,000,000
EL29 On 19/11/2029 Spot Bond			3.21000	114.88297	3.21000	114.86224			0.00	0	1,000,000,000
Total EL29 SPOT									0.00	0	1,000,000,000
Total For EL29									0.00	0	1,000,000,000
EL30 On 29/07/2030 Spot Bond			3.23000	113.22116	3.23000	113.20066			0.00	0	550,000,000
Total EL30 SPOT									0.00	0	550,000,000
Total For EL30									0.00	0	550,000,000
EL31 On 02/06/2031 Spot Bond			3.25000	105.36407	3.25000	105.34488			0.00	0	0
Total EL31 SPOT									0.00	0	0
Total For EL31									0.00	0	0
EL36 On 31/01/2036 Spot Bond			3.26000	100.09195	3.26000	100.07374			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	116.10875	2.25000	116.09077			0.00	0	0
Total EL36/I2038 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EL36/I2038										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			9.14500	105.39300	9.09000	105.50442				0.00	0	500,000,000
Total EMM01 SPOT										0.00	0	500,000,000
Total For EMM01										0.00	0	500,000,000
EMM02 On 11/03/2021 Spot Bond			9.22500	105.01273	9.17000	105.14997				0.00	0	700,000,000
Total EMM02 SPOT										0.00	0	700,000,000
Total For EMM02										0.00	0	700,000,000
EMM03 On 04/05/2024 Spot Bond			10.40000	102.54963	10.35000	102.75350				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			10.83000	97.38362	10.78500	97.51339				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			11.08000	103.37110	11.03500	103.51094				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			10.50000	102.13766	10.45000	102.25855				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EMM07 On 10/07/2027 Spot Bond			10.35000	103.00741	10.30000	103.16001				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			11.13000	91.62998	11.08500	91.75023				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				100.91950		100.89457				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF004 On 06/11/2017 Spot Bond				101.50878		101.48714				0.00	0	0
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF006 On 19/08/2018 Spot Bond				101.24537		101.22169				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				100.75610		100.73078				0.00	0	0
Total EPF007 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EPF007										0.00	0	0
EPF007 On 12/09/2019 Spot Bond				101.01666		100.99122				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				100.01063		100.04297				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				101.44692		101.42231				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				101.17779		101.15197				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPF02U On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF03U SPOT										0.00	0	0
Total For EPF03U										0.00	0	0
EPF03U On 06/11/2017 Spot Bond				101.34570		101.32288				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				100.71434		100.69039				0.00	0	0
Total EPFC30 SPOT										0.00	0	0
Total For EPFC30										0.00	0	0
EPFC30 On 03/11/2017 Spot Bond				101.34685		101.32549				0.00	0	0
Total EPFC32 SPOT										0.00	0	0
Total For EPFC32										0.00	0	0
EPFC32 On 06/03/2018 Spot Bond				100.62568		100.60411				0.00	0	0
Total EPFC33 SPOT										0.00	0	0
Total For EPFC33										0.00	0	0
EPFC33 On 06/09/2018 Spot Bond				100.67109		100.64704				0.00	0	0
Total EPFC34 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For EPFC34									0.00	0	0
EQS05 On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EQS05 SPOT									0.00	0	0
Total For EQS05									0.00	0	0
EQS06 On 09/04/2020 Spot Bond				97.02649		96.99468			0.00	0	0
Total EQS06 SPOT									0.00	0	0
Total For EQS06									0.00	0	0
EQS07 On 09/04/2018 Spot Bond			11.98500	98.30400	11.95000	98.28942			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				98.99173		98.96569			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	100.00000	100.00000	100.00000			0.00	0	0
EQS08, On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EQS08A/JIBAR SPOT									0.00	0	0
Total For EQS08A/JIBAR									0.00	0	0
EQS10 On 28/07/2022 Spot Bond				101.92022		101.89182			0.00	0	0
Total EQS10 SPOT									0.00	0	0
Total For EQS10									0.00	0	0
EQS11 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EQS11U SPOT									0.00	0	0
Total For EQS11U									0.00	0	0
ERS3B On 17/08/2019 Spot Bond				101.21405		101.18888			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				101.23079		101.20571			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				101.28039		101.25385			0.00	0	0
Total ERS3C4 SPOT									0.00	0	0
Total For ERS3C4									0.00	0	0
ERS3C On 17/05/2019 Spot Bond				101.36201		101.33419			0.00	0	0
Total ERS3C5 SPOT									0.00	0	0
Total For ERS3C5									0.00	0	0
ERSA1, On 25/11/2020 Spot Bond			10.00000	111.98600	10.00000	111.95600			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERSA12/JIBAR SPOT									0.00	0	0
Total For ERSA12/JIBAR									0.00	0	0
ERSA1 On 17/08/2018 Spot Bond				101.06214		101.03795			0.00	0	0
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0
ERSA2 On 17/08/2018 Spot Bond				101.41630		101.39285			0.00	0	0
Total ERSA20 SPOT									0.00	0	0
Total For ERSA20									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond				100.81153		100.78594			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ERSA2 On 17/05/2019 Spot Bond				101.57481		101.55054			0.00	0	0
Total ERSA22 SPOT									0.00	0	0
Total For ERSA22									0.00	0	0
ERSA2 On 17/08/2019 Spot Bond				101.20078		101.17588			0.00	0	0
Total ERSA23 SPOT									0.00	0	0
Total For ERSA23									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond				101.16766		101.14345			0.00	0	0
Total ERSA24 SPOT									0.00	0	0
Total For ERSA24									0.00	0	0
ERSA2 On 17/08/2022 Spot Bond				101.20749		101.18245			0.00	0	0
Total ERSA25 SPOT									0.00	0	0
Total For ERSA25									0.00	0	0
ES18 On 20/04/2018 Spot Bond			7.87500	104.95369	7.84000	104.94998			0.00	0	58,710,000,000
Total ES18 SPOT									0.00	0	58,710,000,000
Total For ES18									0.00	0	58,710,000,000
ES18/R On 20/04/2018 Spot Bond			9.25000	104.23798	9.25000	104.21223			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			8.97000	106.20362	8.92000	106.39177		178,360,377,000.00	19,884,100	1,928,594,600	
Total ES23 SPOT								178,360,377,000.00	19,884,100	1,928,594,600	
Total For ES23								178,360,377,000.00	19,884,100	1,928,594,600	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.92752	10.00000	101.90050		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			9.76500	89.17976	9.71500	89.42073		2,109,240,000,000.00	216,000,000	12,314,074,600	

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 ES26 SPOT									2,109,240,000,000.00	216,000,000	12,314,074,600
Total For ES26									2,109,240,000,000.00	216,000,000	12,314,074,600
ES26/R On 02/04/2026 Spot Bond			7.85000	100.06348	7.85000	100.04231			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			10.72000	76.05003	10.68000	76.27481			2,173,587,200,000.00	202,760,000	57,924,656,300
Total ES33 SPOT									2,173,587,200,000.00	202,760,000	57,924,656,300
Total For ES33									2,173,587,200,000.00	202,760,000	57,924,656,300
ES33/R On 15/09/2033 Spot Bond			7.50000	100.40761	7.50000	100.38719			0.00	0	0
Total ES33/R209 SPOT									0.00	0	0
Total For ES33/R209									0.00	0	0
ES42 On 25/04/2042 Spot Bond			10.98500	82.78993	10.95000	83.00846			4,394,000,000,000.00	400,000,000	12,084,992,000
Total ES42 SPOT									4,394,000,000,000.00	400,000,000	12,084,992,000
Total For ES42									4,394,000,000,000.00	400,000,000	12,084,992,000
ES42/R On 25/04/2042 Spot Bond			8.50000	103.77686	8.50000	103.75326			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
EXX02 On 19/05/2019 Spot Bond				99.72024		99.69236			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				100.36641		100.33983			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				100.37832		100.35093			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			0.00	0	0
Total FIF02U SPOT									0.00	0	0
Total For FIF02U									0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			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	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 FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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				101.09895		101.07403				0.00	0	0
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFB07 On 27/11/2017 Spot Bond				100.92478		100.89976				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				100.87139		100.84572				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				100.19608		100.16919				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				100.84230		100.81646				0.00	0	0
Total FIFB10 SPOT										0.00	0	0
Total For FIFB10										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond				101.44205		101.41753				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				101.27976		101.25488				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	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 FPB1U SPOT									0.00	0	0
Total For FPB1U									0.00	0	0
FRB05 On 21/12/2018 Spot Bond			8.58500	102.34417	8.55000	102.36027			0.00	0	360,000,000
Total FRB05 SPOT									0.00	0	360,000,000
Total For FRB05									0.00	0	360,000,000
FRB11 On 11/12/2017 Spot Bond				100.95905		100.93427			0.00	0	200,000,000
Total FRB11 SPOT									0.00	0	200,000,000
Total For FRB11									0.00	0	200,000,000
FRB12 On 02/06/2019 Spot Bond				101.18850		101.16217			0.00	0	100,000,000
Total FRB12 SPOT									0.00	0	100,000,000
Total For FRB12									0.00	0	100,000,000
FRB13 On 02/06/2021 Spot Bond				98.96529		98.93619			0.00	0	1,000,000,000
Total FRB13 SPOT									0.00	0	1,000,000,000
Total For FRB13									0.00	0	1,000,000,000
FRB14 On 02/06/2021 Spot Bond			10.54500	101.76781	10.49000	101.90143			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRB15 On 06/03/2020 Spot Bond				102.97393		102.94603			0.00	100,000,000	100,000,000
Total FRB15 SPOT									0.00	100,000,000	100,000,000
Total For FRB15									0.00	100,000,000	100,000,000
FRB16 On 08/07/2020 Spot Bond				101.44632		101.42028			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				100.05820		100.03021			0.00	0	0
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRB17/On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRB17/JIBAR SPOT									0.00	0	0
Total For FRB17/JIBAR									0.00	0	0
FRB18 On 13/04/2021 Spot Bond				104.52252		104.49419			0.00	0	0
Total FRB18 SPOT									0.00	0	0
Total For FRB18									0.00	0	0
FRB19 On 14/04/2021 Spot Bond			11.24500	108.99083	11.19000	109.11815			0.00	0	0
Total FRB19 SPOT									0.00	0	0
Total For FRB19									0.00	0	0
FRB20 On 15/04/2021 Spot Bond				103.96189		103.93294			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB20 SPOT									0.00	0	0
Total For FRB20									0.00	0	0
FRB21 On 24/11/2021 Spot Bond				101.26901		101.23810			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				100.82381		100.79223			0.00	280,000,000	140,000,000
Total FRB22 SPOT									0.00	280,000,000	140,000,000
Total For FRB22									0.00	280,000,000	140,000,000
FRB23 On 20/09/2027 Spot Bond				100.43067		100.40059			0.00	0	0
Total FRB23 SPOT									0.00	0	0
Total For FRB23									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			9.24500	106.53019	9.21000	106.54421			0.00	0	0
Total FRBC21 SPOT									0.00	0	0
Total For FRBC21									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				102.26855		102.24291			0.00	0	0
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			3.07000	145.77631	3.07000	145.75054			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			3.26000	285.59703	3.26000	285.54495			0.00	0	0
Total FRBI23 SPOT									0.00	0	0
Total For FRBI23									0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			3.50000	120.33013	3.50000	120.30746			0.00	0	0
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			3.88000	162.30772	3.88000	162.27532			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			3.89000	81.94430	3.85000	82.25768			0.00	0	0
Total FRBI29 SPOT									0.00	0	0
Total For FRBI29									0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			3.99500	200.44458	3.99500	200.40406		319,600,000,000.00	80,000,000	40,000,000	
Total FRBI33 SPOT								319,600,000,000.00	80,000,000	40,000,000	
Total For FRBI33								319,600,000,000.00	80,000,000	40,000,000	
FRBI46 On 31/03/2046 Spot Bond			4.23000	89.42203	4.24000	89.23865		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI46 SPOT										0.00	0	0
Total For FRBI46										0.00	0	0
FRBI50 On 31/12/2050 Spot Bond			4.40000	89.61444	4.41000	89.42101				0.00	0	0
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			8.59000	77.04217	8.63000	76.91320				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			9.86000	51.41769	9.78000	51.61444				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			9.89000	50.74266	9.82000	50.94232				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC05 On 13/10/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC05U SPOT										0.00	0	0
Total For FRC05U										0.00	0	0
FRC06 On 31/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC06U SPOT										0.00	0	0
Total For FRC06U										0.00	0	0
FRC10 On 03/06/2021 Spot Bond				100.97254		100.94019				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC15 On 20/12/2017 Spot Bond				100.40952		100.38006				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				100.37768		100.35035				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				100.38857		100.36051				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				100.49511		100.45993				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				100.38252		100.35486				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC161 On 20/03/2018 Spot Bond				100.36327		100.33691				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC163 On 20/03/2018 Spot Bond				100.36368		100.33728				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC166 On 20/03/2018 Spot Bond				100.50955		100.47343				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC167 On 20/06/2018 Spot Bond				100.35105		100.32359				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC168 On 31/01/2025 Spot Bond			4.29500	114.13361	4.29500	114.10970				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC169 On 20/06/2018 Spot Bond				100.39267		100.36434				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC170 On 20/06/2018 Spot Bond				100.38252		100.35415				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC171 On 21/02/2018 Spot Bond				100.33481		100.30793				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC172 On 20/06/2018 Spot Bond				100.39267		100.36434				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC174 On 20/09/2018 Spot Bond				100.37242		100.34543				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC176 On 20/09/2018 Spot Bond				100.36476		100.33828				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC177 On 06/08/2023 Spot Bond				101.20650		101.17671				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC178: On 20/09/2020 Spot Bond				100.41925		100.38912				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC179: On 06/08/2023 Spot Bond				112.68151		112.25064				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC181: On 20/12/2018 Spot Bond				103.07854		103.05032				0.00	0	50,000,000
Total FRC183 SPOT										0.00	0	50,000,000
Total For FRC183										0.00	0	50,000,000
FRC183: On 20/12/2018 Spot Bond				100.47466		100.44085				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC185: On 20/03/2019 Spot Bond				100.36852		100.34042				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC188: On 20/03/2019 Spot Bond				100.38871		100.36065				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC189: On 02/04/2019 Spot Bond				100.01578		100.04638				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC192: On 25/11/2020 Spot Bond			10.00000	111.98600	10.00000	111.95600				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC193: On 20/06/2024 Spot Bond				100.40772		100.37837				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC195: On 20/06/2019 Spot Bond				100.83708		100.81016				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC206: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC207: On 20/09/2021 Spot Bond			100.00000	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 FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208(On 07/10/2020 Spot Bond				102.24014		102.21295				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC209(On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
FRC209(On 20/12/2019 Spot Bond				100.40067		100.37180				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC210(On 29/10/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC211(On 07/05/2020 Spot Bond				101.47421		101.44914				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC212(On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC213(On 07/11/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC214(On 07/11/2019 Spot Bond				101.47417		101.44910				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC215(On 07/11/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC216(On 07/11/2017 Spot Bond				101.47097		101.44595				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC217(On 07/11/2017 Spot Bond				101.40523		101.38134				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC218(On 04/11/2019 Spot Bond				101.55620		101.53101				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC22(On 04/11/2017 Spot Bond				101.47177		101.44796			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			3.63000	142.53670	3.63000	142.50939			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				101.13567		101.10997			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				100.21417		100.18792			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			4.49000	137.72292	4.49000	137.69336			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				100.57124		100.53093			0.00	0	0
Total FRC234 SPOT									0.00	0	0
Total For FRC234									0.00	0	0
FRC23(On 08/02/2020 Spot Bond				107.61669		107.56131			0.00	0	0
Total FRC236 SPOT									0.00	0	0
Total For FRC236									0.00	0	0
FRC23(On 19/10/2020 Spot Bond				118.37246		118.45459			0.00	0	0
Total FRC237 SPOT									0.00	0	0
Total For FRC237									0.00	0	0
FRC23(On 08/02/2020 Spot Bond				108.15175		108.09641			0.00	0	0
Total FRC238 SPOT									0.00	0	0
Total For FRC238									0.00	0	0
FRC23(On 19/10/2020 Spot Bond				119.12926		119.20910			0.00	0	0
Total FRC239 SPOT									0.00	0	0
Total For FRC239									0.00	0	0
FRC24(On 19/10/2020 Spot Bond				118.06275		118.13481			0.00	0	0
Total FRC240 SPOT									0.00	0	0
Total For FRC240									0.00	0	0
FRC24(On 08/02/2020 Spot Bond				107.47720		107.41977			0.00	0	0
Total FRC241 SPOT									0.00	0	0
Total For FRC241									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC24: On 08/02/2020 Spot Bond				107.11736		107.06047			0.00	0	0
Total FRC242 SPOT									0.00	0	0
Total For FRC242									0.00	0	0
FRC24: On 19/10/2020 Spot Bond				104.26845		104.21370			0.00	0	0
Total FRC243 SPOT									0.00	0	0
Total For FRC243									0.00	0	0
FRC24: On 08/02/2020 Spot Bond				108.22509		108.18599			0.00	0	40,000,000
Total FRC244 SPOT									0.00	0	40,000,000
Total For FRC244									0.00	0	40,000,000
FRC24: On 19/10/2020 Spot Bond				104.22605		104.17187			0.00	0	0
Total FRC245 SPOT									0.00	0	0
Total For FRC245									0.00	0	0
FRC24: On 19/10/2020 Spot Bond				103.39868		103.35551			0.00	0	0
Total FRC246 SPOT									0.00	0	0
Total For FRC246									0.00	0	0
FRC24: On 08/02/2020 Spot Bond				107.46361		107.41406			0.00	0	0
Total FRC247 SPOT									0.00	0	0
Total For FRC247									0.00	0	0
FRC24: On 08/02/2020 Spot Bond				97.47178		97.42433			0.00	0	0
Total FRC248 SPOT									0.00	0	0
Total For FRC248									0.00	0	0
FRC24: On 19/10/2020 Spot Bond				116.45846		116.53341			0.00	0	0
Total FRC249 SPOT									0.00	0	0
Total For FRC249									0.00	0	0
FRC25: On 19/10/2020 Spot Bond				97.23758		97.30740			0.00	0	0
Total FRC250 SPOT									0.00	0	0
Total For FRC250									0.00	0	0
FRC25: On 13/02/2022 Spot Bond				101.50493		101.47565			0.00	0	0
Total FRC251 SPOT									0.00	0	0
Total For FRC251									0.00	0	0
FRC25: On 14/03/2022 Spot Bond				100.53663		100.50992			0.00	0	0
Total FRC252 SPOT									0.00	0	0
Total For FRC252									0.00	0	0
FRC25: On 27/03/2020 Spot Bond				100.18875		100.16277			0.00	0	0
Total FRC254 SPOT									0.00	0	0
Total For FRC254									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC255 On 05/10/2022 Spot Bond				99.99987		99.97550			0.00	0	0
Total FRC255 SPOT									0.00	0	0
Total For FRC255									0.00	0	0
FRC256 On 17/07/2027 Spot Bond				101.58423		101.55895			0.00	0	0
Total FRC256 SPOT									0.00	0	0
Total For FRC256									0.00	0	0
FRC257 On 27/03/2020 Spot Bond				100.18660		100.16089			0.00	0	0
Total FRC257 SPOT									0.00	0	0
Total For FRC257									0.00	0	0
FRC258 On 08/05/2020 Spot Bond				100.71427		100.68920			0.00	0	0
Total FRC258 SPOT									0.00	0	0
Total For FRC258									0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.15000	139.60312	4.15000	139.57442			0.00	0	0
Total FRC66 SPOT									0.00	0	0
Total For FRC66									0.00	0	0
FRC69 On 31/01/2022 Spot Bond			4.21000	139.26916	4.21000	139.24032			0.00	0	0
Total FRC69 SPOT									0.00	0	0
Total For FRC69									0.00	0	0
FRC71 On 31/01/2022 Spot Bond			4.19000	139.38038	4.19000	139.35159			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				102.10476		102.07240			0.00	0	0
Total FRD013 SPOT									0.00	0	0
Total For FRD013									0.00	0	0
FRD01U On 22/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD01U SPOT									0.00	0	0
Total For FRD01U									0.00	0	0
FRD15U On 31/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD15U SPOT									0.00	0	0
Total For FRD15U									0.00	0	0
FRD17U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			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			4.03000	85.49395	4.03000	85.47650		241,800,000,000.00		60,000,000	30,000,000
Total FRI33 SPOT								241,800,000,000.00		60,000,000	30,000,000
Total For FRI33								241,800,000,000.00		60,000,000	30,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRI38 On 31/01/2038 Spot Bond			4.10000	99.53131	4.10000	99.51096			0.00	0	0
Total FRI38 SPOT									0.00	0	0
Total For FRI38									0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				101.48349		101.45828			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				100.37086		100.35041			0.00	6,000,000,000	3,000,000,000
Total FRJ19 SPOT									0.00	6,000,000,000	3,000,000,000
Total For FRJ19									0.00	6,000,000,000	3,000,000,000
FRJ20 On 20/09/2020 Spot Bond				100.01811		99.99348			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				100.23239		100.20757			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				101.48369		101.45925			0.00	0	500,000,000
Total FRJ22 SPOT									0.00	0	500,000,000
Total For FRJ22									0.00	0	500,000,000
FRJ25 On 09/03/2025 Spot Bond				102.28007		102.25521			0.00	0	0
Total FRJ25 SPOT									0.00	0	0
Total For FRJ25									0.00	0	0
FRJ27 On 25/01/2027 Spot Bond				102.06863		102.04383			0.00	0	0
Total FRJ27 SPOT									0.00	0	0
Total For FRJ27									0.00	0	0
FRS01U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRS01U SPOT									0.00	0	0
Total For FRS01U									0.00	0	0
FRS02U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRS02U SPOT									0.00	0	0
Total For FRS02U									0.00	0	0
FRS100 On 15/01/2024 Spot Bond			2.73800	106.77904	2.74800	106.48944			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			3.12000	115.87193	3.12000	115.85128			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS101 On 23/01/2024 Spot Bond				101.67026		101.64726				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS104 On 23/01/2024 Spot Bond				101.67026		101.64726				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS108 On 31/01/2038 Spot Bond			3.26000	113.34948	3.26000	113.32887				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			3.29500	218.18225	3.29500	218.14224				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			4.21500	97.80276	4.21500	97.78248				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS112 On 07/12/2033 Spot Bond			3.32500	217.38346	3.32500	217.34342				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS113 On 29/04/2019 Spot Bond				101.94366		101.91363				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			3.55000	119.92943	3.55000	119.90669				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			3.42500	110.46073	3.42500	110.44015				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS119 On 31/01/2038 Spot Bond			3.79000	104.37972	3.79000	104.35925				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			3.44500	214.22394	3.44500	214.18380				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS121 On 07/12/2033 Spot Bond			3.49500	212.92411	3.49500	212.88392				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS12: On 31/01/2025 Spot Bond			3.08000	108.34531	3.08000	108.32613			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS12: On 07/12/2033 Spot Bond			3.52500	212.14884	3.52500	212.10864			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS12: On 31/01/2038 Spot Bond			4.33500	96.03805	4.33500	96.01784			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS12: On 31/03/2028 Spot Bond			3.84500	162.81848	3.84500	162.78613			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS12: On 31/01/2038 Spot Bond			4.15000	98.77522	4.15000	98.75490			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS12: On 31/03/2028 Spot Bond			3.82000	163.18446	3.82000	163.15214			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS13: On 11/11/2015 Spot Bond				116.35726					0.00	0	0
FRS13: On 11/11/2017 Spot Bond			100.00000	94.61308	100.00000	94.37832			0.00	0	0
Total FRS130 SPOT									0.00	0	0
Total For FRS130									0.00	0	0
FRS13: On 31/03/2028 Spot Bond			3.88000	162.30772	3.88000	162.27532			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS13: On 07/12/2033 Spot Bond			4.03500	199.48570	4.03500	199.44516			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS13: On 24/03/2020 Spot Bond				100.91684		100.29222			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS13: On 31/01/2038 Spot Bond			4.08000	99.83572	4.08000	99.81537			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS13: On 31/01/2038 Spot Bond			4.33500	96.03805	4.33500	96.01784			0.00	0	0
Total FRS135 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.86000	103.26025	3.86000	103.23981				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			3.69000	165.10272	3.69000	165.07060				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			3.80500	205.07778	3.80500	205.03738				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			3.82000	163.18446	3.82000	163.15214				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			3.82000	163.18446	3.82000	163.15214				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			4.11000	158.99653	4.11000	158.96381				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			3.85000	117.55661	3.85000	117.53338				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			3.33000	144.26169	3.33000	144.23520				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS147 On 31/03/2028 Spot Bond			4.17000	158.14553	4.17000	158.11274				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			4.21000	157.58112	4.21000	157.54825				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			3.82000	117.79151	3.82000	117.76832				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			4.18000	158.00422	4.18000	157.97141				0.00	0	0
Total FRS152 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS152										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			4.22000	157.44037	4.22000	157.40749				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				109.82970		109.36693				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				106.27278		106.34133				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				104.98734		105.20552				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				103.93731		104.12628				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				102.41322		102.66006				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				86.75164		86.82945				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS162 On 06/06/2023 Spot Bond				86.27190		86.48699				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS163 On 06/06/2024 Spot Bond				88.22158		88.41156				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS164 On 06/06/2025 Spot Bond				88.25959		88.52847				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS165 On 01/08/2021 Spot Bond				72.86552		73.23994				0.00	0	0
Total FRS166 SPOT										0.00	0	0
Total For FRS166										0.00	0	0
FRS166 On 01/08/2022 Spot Bond				78.32651		78.23974				0.00	0	0
Total FRS167 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS167										0.00	0	0
FRS167 On 01/08/2022 Spot Bond				75.55852		75.47498				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS168 On 01/08/2021 Spot Bond				76.09666		76.49059				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS169 On 01/08/2022 Spot Bond				79.84887		77.43080				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.97000	289.94842	2.97000	289.89781				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			2.86000	291.61972	2.86000	291.56968				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			3.58000	280.88611	3.58000	280.83248				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			3.29000	144.49351	3.29000	144.46713				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond				101.69915		101.67454				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.82000	147.25008	2.82000	147.22505				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS62 On 04/11/2026 Spot Bond				101.52233		101.49769				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			3.10000	111.39341	3.10000	111.37363				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			2.81500	119.29110	2.81500	119.27077				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			3.01000	124.33748	3.01000	124.31570			0.00	0	0
Total FRS85 SPOT									0.00	0	0
Total For FRS85									0.00	0	0
FRS86 On 23/04/2018 Spot Bond				99.78094		99.77985			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			3.04000	124.08786	3.04000	124.06603			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			3.77000	278.13316	3.77000	278.07863			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				101.39244		101.36829			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				100.94025		100.91483			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0
FRX18 On 14/04/2018 Spot Bond			7.55500	106.47456	7.52000	106.47104			0.00	0	0
Total FRX18 SPOT									0.00	0	0
Total For FRX18									0.00	0	0
FRX19 On 15/11/2019 Spot Bond			7.84000	105.69980	7.79000	105.77493			0.00	0	0
Total FRX19 SPOT									0.00	0	0
Total For FRX19									0.00	0	0
FRX20 On 01/10/2020 Spot Bond			8.11500	101.75017	8.06000	101.87310			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			8.92000	95.80490	8.87000	95.98650			0.00	0	0
Total FRX23 SPOT									0.00	0	0
Total For FRX23									0.00	0	0
FRX24 On 10/12/2024 Spot Bond			9.31000	110.82823	9.26000	111.07123			0.00	0	0
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			9.68000	99.03749	9.63000	99.30602		1,498,270,400,000.00	154,780,000	403,600,000	
Total FRX26 SPOT								1,498,270,400,000.00	154,780,000	403,600,000	

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 FRX26									1,498,270,400,000.00	154,780,000	403,600,000
FRX27 On 07/03/2027 Spot Bond			9.75000	103.44497	9.70000	103.72767			771,030,000,000.00	79,080,000	1,800,000
Total FRX27 SPOT									771,030,000,000.00	79,080,000	1,800,000
Total For FRX27									771,030,000,000.00	79,080,000	1,800,000
FRX30 On 31/01/2030 Spot Bond			10.12500	99.11413	10.07500	99.42969			0.00	0	0
Total FRX30 SPOT									0.00	0	0
Total For FRX30									0.00	0	0
FRX31 On 21/02/2031 Spot Bond			10.27000	95.60588	10.22500	95.89113			0.00	0	40,000,000
Total FRX31 SPOT									0.00	0	40,000,000
Total For FRX31									0.00	0	40,000,000
FRX32 On 31/03/2032 Spot Bond			10.29000	101.85374	10.24500	102.16591			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			11.03500	77.72500	10.99000	78.00033			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				100.43556		100.41071			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				100.58845		100.56290			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				100.37242		100.34543			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				100.42478		100.39430			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				100.96642		100.94320			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				101.17341		101.15002			0.00	0	0
Total FS2A5 SPOT									0.00	0	0
Total For FS2A5									0.00	0	0
FS2B1 On 20/02/2019 Spot Bond				101.08071		101.05625			0.00	0	0
Total FS2B1 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FS2B1									0.00	0	0
FS2C1 On 20/02/2019 Spot Bond				101.11118		101.08604			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				101.24515		101.21699			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			0.00	0	0
Total FS3A4U SPOT									0.00	0	0
Total For FS3A4U									0.00	0	0
FS3A5 On 20/02/2020 Spot Bond				101.03438		101.01095			0.00	0	0
Total FS3A5 SPOT									0.00	0	0
Total For FS3A5									0.00	0	0
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3A5U SPOT									0.00	0	0
Total For FS3A5U									0.00	0	0
FS3B1 On 20/02/2020 Spot Bond				101.06852		101.04433			0.00	0	0
Total FS3B1 SPOT									0.00	0	0
Total For FS3B1									0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			0.00	0	0
Total FS4A4U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				0.00	0	0
Total FS5D1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond				99.73548		102.08282				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				101.06119		101.03817				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				100.97333		100.94884				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				100.98442		100.95965				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				101.05646		101.02992				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				101.14503		101.11631				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				101.20034		101.17025				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	100.00000	100.00000	100.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GPT42 On 06/12/2017 Spot Bond				100.59430		100.57381				0.00	0	0
Total GPT42 SPOT										0.00	0	0
Total For GPT42										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				0.00	0	0
Total GRB02U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB02U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB11 On 31/01/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB11U SPOT										0.00	0	0
Total For GRB11U										0.00	0	0
GRB12 On 31/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			0.00	0	0
Total GRB23U SPOT									0.00	0	0
Total For GRB23U									0.00	0	0
GRH1A On 25/10/2017 Spot Bond				101.73928		101.71642			0.00	0	0
Total GRH1A3 SPOT									0.00	0	0
Total For GRH1A3									0.00	0	0
GRH1B On 25/10/2017 Spot Bond				101.78591		101.76085			0.00	0	0
Total GRH1B SPOT									0.00	0	0
Total For GRH1B									0.00	0	0
GRH1C On 25/10/2017 Spot Bond				101.88403		101.85759			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	100.00000	100.00000	100.00000			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				100.72391		100.70081			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				101.12316		101.09769			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				100.76726		100.74228			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				100.31807		102.49560			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				101.24460		101.22041			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				101.24632		101.22146			0.00	0	0
Total GRT11 SPOT									0.00	0	0
Total For GRT11									0.00	0	0
GRT12 On 24/06/2020 Spot Bond				100.51754		100.49135			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				99.75660		101.92737			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				100.51137		100.48536			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				99.86894		102.04479			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				102.00863		101.98450			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			9.48000	107.76048	9.43000	107.96375		922,404,000,000.00		97,300,000	2,200,000
Total GRT17 SPOT								922,404,000,000.00		97,300,000	2,200,000
Total For GRT17								922,404,000,000.00		97,300,000	2,200,000
GRT18 On 13/03/2020 Spot Bond				100.52570		100.50067			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				100.88557		100.86000			0.00	0	500,000,000
Total GRT19 SPOT									0.00	0	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For GRT19									0.00	0	500,000,000
GRT20 On 03/04/2024 Spot Bond				100.04574		100.02287			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			10.15000	98.32348	10.10000	98.52821			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	100.00000	100.00000	100.00000		42,490,000,000,000.00		424,900,000	424,900,000
Total GRX01U SPOT								12,490,000,000,000.00		424,900,000	424,900,000
Total For GRX01U								12,490,000,000,000.00		424,900,000	424,900,000
HC1M1 On 31/10/2017 Spot Bond				119.56644		119.53288			0.00	0	0
Total HC1M1 SPOT									0.00	0	0
Total For HC1M1									0.00	0	0
HC1M2 On 31/10/2017 Spot Bond				114.72603		114.69178			0.00	0	0
Total HC1M2 SPOT									0.00	0	0
Total For HC1M2									0.00	0	0
HC1M3 On 31/10/2017 Spot Bond				103.98774		103.96338			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		99.97832			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				100.46530		100.44245			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	100.00000	100.00000	100.00000			0.00	0	0
Total HIL01U SPOT									0.00	0	0
Total For HIL01U									0.00	0	0
HILB03 On 02/05/2018 Spot Bond				101.50900		101.48549			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				101.24887		101.22449			0.00	0	0
Total HILB04 SPOT									0.00	0	0
Total For HILB04									0.00	0	0
HILB05 On 11/07/2019 Spot Bond				99.86434		99.84129			0.00	0	0
Total HILB05 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HILB05										0.00	0	0
HILB06 On 11/07/2020 Spot Bond				99.86249		99.83918				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				99.86079		99.83718				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	111.98600	10.00000	111.95600				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				101.23298		101.20510				0.00	0	0
Total HPF06 SPOT										0.00	0	0
Total For HPF06										0.00	0	0
HPF08 On 15/04/2019 Spot Bond				99.71210		102.25552				0.00	0	0
Total HPF08 SPOT										0.00	0	0
Total For HPF08										0.00	0	0
HPF09 On 15/04/2019 Spot Bond				99.72226		102.08119				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				101.12768		101.10429				0.00	0	0
Total HPF10 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HPF10									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.29000	105.33212	8.24000	105.43550			0.00	0	3,190,000,000
Total HWAY20 SPOT									0.00	0	3,190,000,000
Total For HWAY20									0.00	0	3,190,000,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	20.43986	100.00000	20.39487			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			3.01000	289.34353	3.01000	289.29270			0.00	0	0
Total HWAY23 SPOT									0.00	0	0
Total For HWAY23									0.00	0	0
HWAY2 On 07/12/2024 Spot Bond			2.72000	299.52865	2.72000	299.47839			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			3.11000	99.90177	3.11000	99.88386			0.00	0	430,000,000
Total HWAY33 SPOT									0.00	0	430,000,000
Total For HWAY33									0.00	0	430,000,000
HWAY3 On 31/07/2034 Spot Bond			10.61500	91.02999	10.57500	91.29037		626,072,700,000.00		58,980,000	4,981,400,000
Total HWAY34 SPOT								626,072,700,000.00		58,980,000	4,981,400,000
Total For HWAY34								626,072,700,000.00		58,980,000	4,981,400,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.69816	100.00000	10.67462		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			10.63500	90.66321	10.59500	90.92796		967,785,000,000.00		91,000,000	2,100,000
Total HWAY35 SPOT								967,785,000,000.00		91,000,000	2,100,000
Total For HWAY35								967,785,000,000.00		91,000,000	2,100,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.69810	100.00000	10.67456		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				99.75786		101.91882		0.00		0	10,000,000
Total HWF08 SPOT								0.00		0	10,000,000
Total For HWF08								0.00		0	10,000,000
HWF09 On 19/09/2019 Spot Bond				100.51608		100.49088		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	100.00000	100.00000	100.00000		0.00		0	0
Total HWF10U SPOT								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWF10U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	111.98600	10.00000	111.95600			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			2.40000	129.53720	2.40000	129.51663		249,034,728,960,000.00	103,764,470,400	87,414,558,000	
Total I2025 SPOT								19,034,728,960,000.00	103,764,470,400	87,414,558,000	
Total For I2025								19,034,728,960,000.00	103,764,470,400	87,414,558,000	
I2029 On 31/03/2029 Spot Bond			2.56000	98.88974	2.52000	99.27812		16,463,004,672,000.00	6,430,861,200	74,520,000,000	
Total I2029 SPOT								16,463,004,672,000.00	6,430,861,200	74,520,000,000	
Total For I2029								16,463,004,672,000.00	6,430,861,200	74,520,000,000	
I2033 On 28/02/2033 Spot Bond			2.48000	104.53725	2.48000	104.52033		7,909,963,472,000.00	3,189,501,400	27,443,600,000	
Total I2033 SPOT								7,909,963,472,000.00	3,189,501,400	27,443,600,000	
Total For I2033								7,909,963,472,000.00	3,189,501,400	27,443,600,000	
I2038 On 31/01/2038 Spot Bond			2.50000	127.88133	2.50000	127.86068		604,920,716,000,000.00	241,968,286,400	169,165,943,200	
Total I2038 SPOT								14,920,716,000,000.00	241,968,286,400	169,165,943,200	
Total For I2038								14,920,716,000,000.00	241,968,286,400	169,165,943,200	
I2046 On 31/03/2046 Spot Bond			2.56000	123.51464	2.57000	123.24495		42,642,894,336,000.00	16,657,380,600	99,834,616,700	
Total I2046 SPOT								12,642,894,336,000.00	16,657,380,600	99,834,616,700	
Total For I2046								12,642,894,336,000.00	16,657,380,600	99,834,616,700	
I2050 On 31/12/2050 Spot Bond			2.55000	131.87478	2.56000	131.56012		59,744,495,190,000.00	23,429,213,800	90,807,587,078	
Total I2050 SPOT								19,744,495,190,000.00	23,429,213,800	90,807,587,078	
Total For I2050								19,744,495,190,000.00	23,429,213,800	90,807,587,078	
IB105U On 20/10/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB105U SPOT								0.00	0	0	
Total For IB105U								0.00	0	0	
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB107U SPOT								0.00	0	0	
Total For IB107U								0.00	0	0	
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		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				100.99115		100.96693		0.00	0	0	
Total IBL100 SPOT								0.00	0	0	
Total For IBL100								0.00	0	0	
IBL101 On 24/05/2022 Spot Bond			8.95500	103.73201	8.90500	103.89461		0.00	0	0	
Total IBL101 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL101									0.00	0	0
IBL102 On 24/05/2022 Spot Bond				101.01393		100.98916			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				100.71801		100.69507			0.00	0	0
Total IBL103 SPOT									0.00	0	0
Total For IBL103									0.00	0	0
IBL104 On 17/07/2018 Spot Bond			8.70500	101.88973	8.70500	101.86589			0.00	0	0
Total IBL104 SPOT									0.00	0	0
Total For IBL104									0.00	0	0
IBL106 On 06/08/2020 Spot Bond			8.28000	101.34519	8.28000	101.32262			0.00	0	0
Total IBL106 SPOT									0.00	0	0
Total For IBL106									0.00	0	0
IBL22 On 15/03/2018 Spot Bond			6.01000	102.28348	5.97500	102.28255			0.00	0	0
Total IBL22 SPOT									0.00	0	0
Total For IBL22									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.89000	146.83569	2.89000	146.81044			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			6.13000	101.33611	6.09500	101.33658			0.00	0	0
Total IBL39 SPOT									0.00	0	0
Total For IBL39									0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	111.98600	10.00000	111.95600			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			8.41500	101.82855	8.38000	101.84516			0.00	0	0
Total IBL45 SPOT									0.00	0	0
Total For IBL45									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			8.94000	98.18225	8.89000	98.25797		371,010,000,000.00	41,500,000	1,000,000	
Total IBL46 SPOT								371,010,000,000.00	41,500,000	1,000,000	
Total For IBL46								371,010,000,000.00	41,500,000	1,000,000	
IBL49 On 02/04/2018 Spot Bond			6.32000	100.55103	6.28500	100.55097		0.00	0	0	
Total IBL49 SPOT								0.00	0	0	
Total For IBL49								0.00	0	0	
IBL49/F On 02/04/2018 Spot Bond			7.34000	100.06553	7.34000	100.04610		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			8.93000	101.97661	8.88000	102.07553			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL53 On 31/07/2018 Spot Bond				101.50337		101.48028			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			8.19500	101.36966	8.16000	101.37494			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				101.63804		101.61288			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			8.15500	102.54733	8.12000	102.57007			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			9.64000	104.21842	9.59000	104.43044			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				99.87028		99.90292			0.00	0	0
Total IBL61 SPOT									0.00	0	0
Total For IBL61									0.00	0	0
IBL64 On 29/07/2019 Spot Bond				101.34529		101.32164			0.00	0	0
Total IBL64 SPOT									0.00	0	0
Total For IBL64									0.00	0	0
IBL65 On 29/07/2021 Spot Bond				101.53922		101.51541			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				100.84189		100.81886			0.00	0	0
Total IBL66 SPOT									0.00	0	0
Total For IBL66									0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.62000	142.59382	3.62000	142.56653			0.00	0	0
Total IBL67 SPOT									0.00	0	0
Total For IBL67									0.00	0	0
IBL68 On 29/06/2018 Spot Bond				100.20920		100.17859			0.00	0	0
Total IBL68 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL68									0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			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				101.14609		101.12229			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				101.09302		101.06829			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				101.31408		101.29053			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				100.99549		100.97045			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			9.69000	104.97390	9.64000	105.14777		279,459,600,000.00	28,840,000	700,000	
Total IBL78 SPOT								279,459,600,000.00	28,840,000	700,000	
Total For IBL78								279,459,600,000.00	28,840,000	700,000	
IBL79 On 27/01/2019 Spot Bond			7.98500	104.33876	7.95000	104.36022		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	100.00000	100.00000	100.00000		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	100.00000	100.00000	100.00000		700,000,000,000.00	7,000,000,000	3,500,000,000	
Total IBL81U SPOT								10,000,000,000,000.00	7,000,000,000	3,500,000,000	
Total For IBL81U								10,000,000,000,000.00	7,000,000,000	3,500,000,000	
IBL82 On 29/01/2019 Spot Bond				101.59088		101.56671		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				100.30898		100.28311		0.00	0	0	
Total IBL83 SPOT								0.00	0	0	
Total For IBL83								0.00	0	0	
IBL84U On 21/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IBL84U SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL84U									0.00	0	0
IBL85 On 20/05/2019 Spot Bond				101.62321		101.59966			0.00	181,000,000	1,681,000,000
Total IBL85 SPOT									0.00	181,000,000	1,681,000,000
Total For IBL85									0.00	181,000,000	1,681,000,000
IBL86 On 20/05/2021 Spot Bond				102.51276		102.48885			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			8.28500	105.82296	8.25000	105.85278			0.00	0	0
Total IBL87 SPOT									0.00	0	0
Total For IBL87									0.00	0	0
IBL88 On 20/05/2021 Spot Bond			8.98500	107.90248	8.93000	108.04833			0.00	0	0
Total IBL88 SPOT									0.00	0	0
Total For IBL88									0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	18.73055	100.00000	18.68932			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				100.97896		100.95333			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	100.00000	100.00000	100.00000			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				100.74435		100.71941			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				99.84216		99.81916			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				101.21897		101.19565			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				100.89541		100.86985			0.00	0	0
Total IBL94 SPOT									0.00	0	0
Total For IBL94									0.00	0	0
IBL95 On 12/09/2021 Spot Bond				101.36812		101.34293			0.00	0	0
Total IBL95 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL95									0.00	0	0
IBL96 On 21/09/2019 Spot Bond				100.32809		100.30244			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				100.04393		100.02203			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				100.04604		100.02304			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			8.15500	105.66098	8.12000	105.70339			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	100.00000	100.00000	100.00000			0.00	0	0
Total IDC01U SPOT									0.00	0	0
Total For IDC01U									0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				101.70024		101.67733			0.00	0	0
Total IDC02 SPOT									0.00	0	0
Total For IDC02									0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			9.30500	101.26483	9.25000	101.38075		1,861,000,000,000.00	200,000,000	200,000,000	
Total IDC03 SPOT								1,861,000,000,000.00	200,000,000	200,000,000	
Total For IDC03								1,861,000,000,000.00	200,000,000	200,000,000	
IDCG04 On 24/11/2017 Spot Bond				100.96739		100.94344			0.00	0	0
Total IDC04 SPOT									0.00	0	0
Total For IDC04									0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				100.90548		100.88086			0.00	0	10,000,000
Total IDC05 SPOT									0.00	0	10,000,000
Total For IDC05									0.00	0	10,000,000
IDCG06 On 24/11/2024 Spot Bond			10.45000	99.00428	10.40000	99.21743			0.00	0	0
Total IDC06 SPOT									0.00	0	0
Total For IDC06									0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				101.24443		101.22024			0.00	0	0
Total IDC07 SPOT									0.00	0	0
Total For IDC07									0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.48000	103.04394	11.43500	103.31164			0.00	0	0
Total IDC08 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCG08										0.00	0	0
IDCG08 On 05/12/2019 Spot Bond				100.72974		100.70446				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond				100.74010		100.71447				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			10.55000	105.01533	10.50000	105.27869				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	102.30380	5.00000	102.28982				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	100.24233	4.00000	100.23153				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	101.86763	4.00000	101.85661				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDCP1U On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.85000	102.08559	8.80000	102.32253				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			7.69500	103.03779	7.64000	103.18712				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	100.00000	100.00000	100.00000				0.00	0	0
Total IN272U SPOT										0.00	0	0
Total For IN272U										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN277U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IN277U									0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			0.00	0	0
Total IN341U SPOT									0.00	0	0
Total For IN341U									0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN342U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
IN359U On 01/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				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				100.34532		100.31663				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING196 On 30/06/2027 Spot Bond				78.65983		78.65983				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	111.98600	10.00000	111.95600				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				100.33822		100.31007				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				102.38228		100.70333				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING335 On 15/08/2019 Spot Bond				99.72136		99.69610				0.00	0	0
Total ING335 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ING335									0.00	0	0
ING360 On 22/09/2022 Spot Bond				100.34541		100.31671			0.00	0	0
Total ING360 SPOT									0.00	0	0
Total For ING360									0.00	0	0
ING362 On 24/02/2021 Spot Bond				100.84938		100.82462			0.00	0	0
Total ING362 SPOT									0.00	0	0
Total For ING362									0.00	0	0
INLV01 On 12/08/2024 Spot Bond				101.67206		101.64048			0.00	0	0
Total INLV01 SPOT									0.00	0	0
Total For INLV01									0.00	0	0
INLV02 On 20/10/2020 Spot Bond				103.51539		103.48684			0.00	0	0
Total INLV02 SPOT									0.00	0	0
Total For INLV02									0.00	0	0
INLV03 On 11/02/2021 Spot Bond				101.73192		101.70001			0.00	0	0
Total INLV03 SPOT									0.00	0	0
Total For INLV03									0.00	0	0
INLV04 On 11/02/2021 Spot Bond			11.34500	105.75400	11.29000	105.87624			0.00	0	0
Total INLV04 SPOT									0.00	0	0
Total For INLV04									0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	111.98600	10.00000	111.95600			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				100.01301		100.04457			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				100.41443		100.44629			0.00	0	0
Total IPF09 SPOT									0.00	0	0
Total For IPF09									0.00	0	0
IPF11 On 15/10/2015 Spot Bond				102.52291					0.00	0	0
IPF11 On 15/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF11 SPOT									0.00	0	0
Total For IPF11									0.00	0	0
IPF12 On 15/04/2018 Spot Bond				101.95508		101.93169			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				100.76015		100.73470			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF14 On 17/12/2018 Spot Bond				100.41177		100.38622				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				100.42321		100.39699				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				100.43007		100.40344				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				100.31056		100.28456				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				100.31406		100.28778				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				100.31755		100.29101				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				100.41093		100.38544				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				100.42559		100.39923				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				100.52527		100.49910				0.00	0	0
Total IPF22 SPOT										0.00	0	0
Total For IPF22										0.00	0	0
IPFC15 On 26/10/2017 Spot Bond				101.46630		101.44564				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			9.19500	104.02324	9.14000	104.16513				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				101.06506		101.03906				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPL11 SPOT										0.00	0	0
Total For IPL11										0.00	0	0
IPL7 On 05/04/2018 Spot Bond				100.00003		99.97795				0.00	0	0
Total IPL7 SPOT										0.00	0	0
Total For IPL7										0.00	0	0
IPL7/JIB On 05/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				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				100.28196		100.31225				0.00	120,000,000	620,000,000
Total IPL8 SPOT										0.00	120,000,000	620,000,000
Total For IPL8										0.00	120,000,000	620,000,000
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				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				101.02879		101.00405				0.00	0	0
Total IPL9 SPOT										0.00	0	0
Total For IPL9										0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.49105	2.75000	100.48359				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			5.73000	137.75694	5.73000	137.72261				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV025 On 12/09/2019 Spot Bond				99.64136		99.61202				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				99.12572		99.09571				0.00	0	0
Total IV026 SPOT										0.00	0	0
Total For IV026										0.00	0	0
IV030 On 31/01/2025 Spot Bond			4.40000	113.34241	4.40000	113.31835				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			4.40000	113.34241	4.40000	113.31835				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				100.67276		100.64361				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2018 Spot Bond				102.63055		102.60616				0.00	0	0
Total IV032 SPOT										0.00	0	0
Total For IV032										0.00	0	0
IV033 On 11/02/2021 Spot Bond				102.41187		102.38091				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			11.24500	105.17123	11.19000	105.29366				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				102.16332		102.13448				0.00	60,000,000	30,000,000
Total IV035 SPOT										0.00	60,000,000	30,000,000
Total For IV035										0.00	60,000,000	30,000,000
IV036 On 22/07/2021 Spot Bond				102.27761		102.24614				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				100.27837		100.24501				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			5.07000	134.58299	5.07000	134.55204				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				100.18517		100.14658				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			11.59500	101.36292	11.54000	101.50451				0.00	0	0
Total IV041 SPOT										0.00	0	0
Total For IV041										0.00	0	0
IV042 On 18/11/2021 Spot Bond				101.50139		101.46950				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			11.48500	107.88410	11.43000	108.03235				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				102.04163		102.01023				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV044 SPOT										0.00	0	0
Total For IV044										0.00	0	0
IV045 On 31/01/2022 Spot Bond			5.07000	134.58299	5.07000	134.55204				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				100.41871		100.38658				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			8.68500	108.63293	8.65000	108.62758				0.00	0	0
Total IV08 SPOT										0.00	0	0
Total For IV08										0.00	0	0
IV09 On 30/04/2018 Spot Bond				102.37965		102.35131				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				0.00	0	0
Total IV115U SPOT										0.00	0	0
Total For IV115U										0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV118U SPOT										0.00	0	0
Total For IV118U										0.00	0	0
IV19A On 31/03/2028 Spot Bond			4.48000	153.83120	4.48000	153.79799				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA694 On 12/10/2017 Spot Bond			7.35000	99.79903	7.35000	99.73890				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			7.35000	99.65884	7.35000	99.59888				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			7.45000	99.51252	7.45000	99.45192				0.00	0	0
Total IVA696 SPOT										0.00	0	0
Total For IVA696										0.00	0	0
IVA697 On 02/11/2017 Spot Bond			7.45000	99.37124	7.45000	99.31081				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVA697 SPOT										0.00	0	0
Total For IVA697										0.00	0	0
IVA698 On 09/11/2019 Spot Bond			7.45000	99.23035	7.45000	99.17010				0.00	0	0
Total IVA698 SPOT										0.00	0	0
Total For IVA698										0.00	0	0
IVA699 On 16/11/2017 Spot Bond			7.45000	99.08987	7.45000	99.02978				0.00	0	0
Total IVA699 SPOT										0.00	0	0
Total For IVA699										0.00	0	0
IVA701 On 30/11/2017 Spot Bond			7.50000	98.80219	7.50000	98.74205				0.00	0	0
Total IVA701 SPOT										0.00	0	0
Total For IVA701										0.00	0	0
IVA702 On 07/12/2017 Spot Bond			7.50000	98.66198	7.50000	98.60201				0.00	0	0
Total IVA702 SPOT										0.00	0	0
Total For IVA702										0.00	0	0
IVA703 On 12/12/2017 Spot Bond			7.50000	98.56207	7.50000	98.50223				0.00	0	0
Total IVA703 SPOT										0.00	0	0
Total For IVA703										0.00	0	0
IVA707 On 09/01/2018 Spot Bond			7.55000	97.99329	7.55000	97.93373				0.00	0	0
Total IVA707 SPOT										0.00	0	0
Total For IVA707										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	111.98600	10.00000	111.95600				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				100.04542		100.02279				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				100.01325		100.04475				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				100.01491		100.04584				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				96.19409		96.21891				0.00	0	0
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			8.75500	102.88471	8.72000	102.91782				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	32.52486	100.00000	32.45326				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	100.00000	100.00000	100.00000				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			9.11500	102.57086	9.06000	102.72068				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				101.73349		101.71042				0.00	0	0
Total IVC046 SPOT										0.00	0	0
Total For IVC046										0.00	0	0
IVC048 On 06/11/2017 Spot Bond				101.52998		101.50630				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				101.12331		101.09784				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				100.77278		100.74692				0.00	0	0
Total IVC050 SPOT										0.00	0	0
Total For IVC050										0.00	0	0
IVC051 On 03/02/2018 Spot Bond				101.56621		101.54136				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				101.38179		101.35635				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				100.22374		100.19641				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC060 On 31/07/2018 Spot Bond				101.62919		101.60417				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				100.08730		100.11794				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
IVC063 On 07/08/2020 Spot Bond				101.53825		101.51208				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				100.63944		100.61333				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				100.61142		100.58485				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC067 On 04/11/2017 Spot Bond				101.54969		101.52750				0.00	0	0
Total IVC067 SPOT										0.00	0	0
Total For IVC067										0.00	0	0
IVC070 On 20/01/2019 Spot Bond				102.80426		102.78058				0.00	0	0
Total IVC070 SPOT										0.00	0	0
Total For IVC070										0.00	0	0
IVC075 On 21/04/2019 Spot Bond				101.94562		101.91984				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0
IVC077 On 04/05/2018 Spot Bond				101.64280		101.61855				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				99.73922		102.13309				0.00	0	0
Total IVC081 SPOT										0.00	0	0
Total For IVC081										0.00	0	0
IVC087 On 10/10/2017 Spot Bond				99.90093		99.88075				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				99.85078		99.82898				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				101.53880		101.51708				0.00	0	0
Total IVC089 SPOT										0.00	0	0
Total For IVC089										0.00	0	0
IVC090 On 31/10/2017 Spot Bond				101.55866		101.53625				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC090 SPOT										0.00	0	0
Total For IVC090										0.00	0	0
IVC092 On 24/11/2019 Spot Bond				101.08196		101.05556				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				101.03648		101.01117				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			9.96500	106.33409	9.91000	106.49351				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				100.15408		100.12068				0.00	0	0
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0
IVC098 On 14/06/2018 Spot Bond			8.15500	103.28543	8.12000	103.28625				0.00	0	0
Total IVC098 SPOT										0.00	0	0
Total For IVC098										0.00	0	0
IVC101 On 24/01/2018 Spot Bond				101.67666		101.65352				0.00	0	0
Total IVC101 SPOT										0.00	0	0
Total For IVC101										0.00	0	0
IVC102 On 31/01/2020 Spot Bond				101.80861		101.78083				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				100.15649		100.12268				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond				100.69097		100.66434				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				100.56157		100.53490				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				100.15488		100.12135				0.00	0	0
Total IVC107 SPOT										0.00	0	0
Total For IVC107										0.00	0	0
IVC108 On 29/07/2019 Spot Bond				101.75504		101.72792				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC108 SPOT										0.00	0	0
Total For IVC108										0.00	0	0
IVC109 On 19/05/2021 Spot Bond				101.19672		101.16965				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			9.61500	104.13387	9.56000	104.27311				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				101.07477		101.05045				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				100.99698		100.97263				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				100.94540		100.91984				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				100.55062		100.52324				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC116 On 16/08/2020 Spot Bond				101.31955		101.29277				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0
IVC119 On 21/02/2019 Spot Bond				101.10497		101.07992				0.00	0	0
Total IVC119 SPOT										0.00	0	0
Total For IVC119										0.00	0	0
IVC120 On 01/07/2018 Spot Bond				100.01729		100.04738				0.00	0	0
Total IVC120 SPOT										0.00	0	0
Total For IVC120										0.00	0	0
IVC121 On 22/09/2018 Spot Bond				100.31389		100.28762				0.00	0	0
Total IVC121 SPOT										0.00	0	0
Total For IVC121										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	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 IVC73U SPOT										0.00	0	0
Total For IVC73U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
IVF36U On 22/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF36U SPOT										0.00	0	0
Total For IVF36U										0.00	0	0
JAS01 On 31/01/2019 Spot Bond				101.88040		101.85150				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				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				100.56396		100.53719				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				100.73885		100.71239				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP003 On 29/06/2018 Spot Bond				100.14455		100.11275				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				100.15327		100.12001				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			9.51500	106.86938	9.46000	107.02690			970,530,000,000.00	102,000,000	2,400,000	
Total KAP007 SPOT									970,530,000,000.00	102,000,000	2,400,000	
Total For KAP007									970,530,000,000.00	102,000,000	2,400,000	
KAP007 On 28/11/2019 Spot Bond				101.44606		101.42068			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				101.05363		101.02791			0.00	0	0	
Total KAP009 SPOT									0.00	0	0	
Total For KAP009									0.00	0	0	
KAP009 On 15/09/2020 Spot Bond				100.50078		100.47456			0.00	0	0	
Total KAP010 SPOT									0.00	0	0	
Total For KAP010									0.00	0	0	
KAP010 On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total KAP04U SPOT									0.00	0	0	
Total For KAP04U									0.00	0	0	
KAP04U On 01/11/2017 Spot Bond				101.86122		101.83238			0.00	0	0	
Total KSB008 SPOT									0.00	0	0	
Total For KSB008									0.00	0	0	
KSB008 On 05/08/2020 Spot Bond				101.77866		101.74839			0.00	0	0	
Total KSB009 SPOT									0.00	0	0	
Total For KSB009									0.00	0	0	
KSB009 On 12/07/2020 Spot Bond				99.83223		99.80780			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			9.00000	128.46634	8.95000	128.82703			0.00	0	0	
Total KW01 SPOT									0.00	0	0	
Total For KW01									0.00	0	0	
LBK05 On 28/02/2019 Spot Bond				100.42951		100.40385			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LBK05 SPOT										0.00	0	0
Total For LBK05										0.00	0	0
LBK08 On 30/10/2019 Spot Bond				101.63803		101.61270				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	100.00000	100.00000	100.00000				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			9.51000	103.58428	9.46000	103.65362				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	103.37487	9.62000	103.34848				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	101.06198	9.71000	101.03594				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	100.00000	100.00000	100.00000				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				99.81686		99.79024				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				100.91076		100.88466				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				100.32105		100.29424				0.00	0	0
Total LBK17 SPOT										0.00	0	0
Total For LBK17										0.00	0	0
LBK18 On 22/03/2022 Spot Bond				102.63785		102.61052				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				100.20949		100.18378				0.00	0	0
Total LBK19 SPOT										0.00	0	0
Total For LBK19										0.00	0	0
LBK20 On 08/06/2022 Spot Bond			9.74000	104.98383	9.69000	105.14319				0.00	0	2,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total LBK20 SPOT									0.00	0	2,500,000,000
Total For LBK20									0.00	0	2,500,000,000
LBK21 On 04/09/2018 Spot Bond				100.71612		100.69216			0.00	0	0
Total LBK21 SPOT									0.00	0	0
Total For LBK21									0.00	0	0
LBK22 On 04/09/2020 Spot Bond				100.74955		100.72450			0.00	0	0
Total LBK22 SPOT									0.00	0	0
Total For LBK22									0.00	0	0
LBK23 On 05/09/2022 Spot Bond				100.80765		100.78066			0.00	61,400,000	1,400,000
Total LBK23 SPOT									0.00	61,400,000	1,400,000
Total For LBK23									0.00	61,400,000	1,400,000
LGL03 On 03/04/2018 Spot Bond			7.56500	100.08610	7.53000	100.08285		17,475,150,000,000.00	2,310,000,000	1,155,000,000	
Total LGL03 SPOT								17,475,150,000,000.00	2,310,000,000	1,155,000,000	
Total For LGL03								17,475,150,000,000.00	2,310,000,000	1,155,000,000	
LGL04 On 14/08/2020 Spot Bond			9.21000	101.16333	9.16000	101.26200		403,029,600,000.00	43,760,000	581,000,000	
Total LGL04 SPOT								403,029,600,000.00	43,760,000	581,000,000	
Total For LGL04								403,029,600,000.00	43,760,000	581,000,000	
LGL05 On 12/12/2021 Spot Bond				101.99888		101.97218		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			9.79000	101.61774	9.74000	101.78726		676,684,800,000.00	69,120,000	2,501,600,000	
Total LGL06 SPOT								676,684,800,000.00	69,120,000	2,501,600,000	
Total For LGL06								676,684,800,000.00	69,120,000	2,501,600,000	
LGL07 On 04/10/2022 Spot Bond				100.93959		100.91631		0.00	0	0	
Total LGL07 SPOT								0.00	0	0	
Total For LGL07								0.00	0	0	
LGL08 On 28/02/2023 Spot Bond				101.61056		101.58470		0.00	0	0	
Total LGL08 SPOT								0.00	0	0	
Total For LGL08								0.00	0	0	
LGL09 On 28/08/2024 Spot Bond				101.00651		100.97924		0.00	0	0	
Total LGL09 SPOT								0.00	0	0	
Total For LGL09								0.00	0	0	
LHC01U On 12/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		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	100.00000	100.00000	100.00000		12,700,000,000,000.00	127,000,000	127,000,000	

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 LHC02U SPOT									12,700,000,000,000.00	127,000,000	127,000,000
Total For LHC02U									12,700,000,000,000.00	127,000,000	127,000,000
LHL17 On 14/11/2018 Spot Bond				101.80065		101.76556			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			12.48500	106.01801	12.45000	106.01875			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			13.51000	106.96455	13.46000	107.01687			0.00	0	0
Total LHL19 SPOT									0.00	0	0
Total For LHL19									0.00	0	0
LHL26 On 13/11/2020 Spot Bond				101.87089		101.83447			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				105.16660		105.13810			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				101.08846		101.06438			0.00	0	0
Total LRFA2 SPOT									0.00	0	0
Total For LRFA2									0.00	0	0
LRFB2 On 20/11/2019 Spot Bond				101.75361		101.72772			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				101.22693		101.19971			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				101.24660		101.22417			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				100.54340		100.51967			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				101.44557		101.42322			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					0.00000	0.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				104.59990		104.58126				0.00	0	0
Total MAQ0A3 SPOT										0.00	0	0
Total For MAQ0A3										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				104.79180		104.77219				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				100.71653		100.69672				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				100.72105		100.70111				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				100.68364		100.66422				0.00	0	0
Total MAQ0J2 SPOT										0.00	0	0
Total For MAQ0J2										0.00	0	0
MAQ10 On 10/11/2017 Spot Bond				99.27697		99.25689				0.00	0	0
Total MAQ105 SPOT										0.00	0	0
Total For MAQ105										0.00	0	0
MAQ10 On 11/12/2017 Spot Bond				98.65774		98.63771				0.00	0	0
Total MAQ106 SPOT										0.00	0	0
Total For MAQ106										0.00	0	0
MAQ10 On 16/10/2017 Spot Bond				99.78136		99.76148				0.00	0	0
Total MAQ107 SPOT										0.00	0	0
Total For MAQ107										0.00	0	0
MAQ10 On 27/10/2017 Spot Bond				99.55649		99.53633				0.00	0	0
Total MAQ108 SPOT										0.00	0	0
Total For MAQ108										0.00	0	0
MBF03 On 01/10/2017 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF04 On 13/04/2018 Spot Bond				100.20522		100.18488				0.00	0	0
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0
MBF04 On 17/08/2018 Spot Bond				101.42848		101.40557				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBF046 SPOT										0.00	0	0
Total For MBF046										0.00	0	0
MBF04 On 07/06/2019 Spot Bond				101.08191		101.05790				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBF04 On 14/03/2019 Spot Bond				101.04701		101.02264				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				101.43474		101.41104				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	100.00000	100.00000	100.00000				0.00	0	0
Total MBF051/JIBAR SPOT										0.00	0	0
Total For MBF051/JIBAR										0.00	0	0
MBF05 On 28/09/2019 Spot Bond				100.61784		100.59272				0.00	0	600,000,000
Total MBF053 SPOT										0.00	0	600,000,000
Total For MBF053										0.00	0	600,000,000
MBF05 On 27/03/2018 Spot Bond				100.17458		100.15037				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				100.38349		100.35845				0.00	0	0
Total MBF055 SPOT										0.00	0	0
Total For MBF055										0.00	0	0
MBF05 On 28/08/2018 Spot Bond				100.83615		100.81342				0.00	0	0
Total MBF056 SPOT										0.00	0	0
Total For MBF056										0.00	0	0
MBF05 On 28/08/2020 Spot Bond				100.87621		100.85242				0.00	0	525,000,000
Total MBF057 SPOT										0.00	0	525,000,000
Total For MBF057										0.00	0	525,000,000
MBLSA On 30/10/2017 Spot Bond			2.30000	99.45785	2.30000	99.45785				0.00	0	0
Total MBLSA2 SPOT										0.00	0	0
Total For MBLSA2										0.00	0	0
MBLSA On 11/12/2017 Spot Bond				98.69480		98.69480				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				100.55235		100.52722				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MBP035 SPOT									0.00	0	0
Total For MBP035									0.00	0	0
MBP03 On 11/04/2020 Spot Bond				99.87203		99.85030			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				100.87859		100.85479			0.00	0	0
Total MBP037 SPOT									0.00	0	0
Total For MBP037									0.00	0	0
MBP30 On 24/10/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			0.00	0	0
Total MBP32U SPOT									0.00	0	0
Total For MBP32U									0.00	0	0
MBP34 On 29/04/2018 Spot Bond				101.51223		101.48884			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			8.38500	105.15620	8.35000	105.18234		130,638,300,000.00	15,580,000	400,000	
Total MBSA01 SPOT								130,638,300,000.00	15,580,000	400,000	
Total For MBSA01								130,638,300,000.00	15,580,000	400,000	
MBSA0 On 16/04/2019 Spot Bond			8.00000	105.70412	8.00000	105.68147		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			8.43500	100.42252	8.40000	104.89084		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	99.75525	8.91000	104.17234		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				102.31647		102.29263		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				102.40073		102.37592		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MEFSA6 SPOT										0.00	0	0
Total For MEFSA6										0.00	0	0
MEFSB On 05/01/2019 Spot Bond			8.40500	103.39889	8.37000	103.41699				0.00	0	0
Total MEFSB4 SPOT										0.00	0	0
Total For MEFSB4										0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.37000	104.67586	9.31500	104.84212				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				100.34216		100.31720				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			9.31000	102.08387	9.26000	102.14771				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				100.50913		100.48238				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				100.54934		100.52056				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				100.69626		100.66007				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				100.69626		100.66007				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				99.92471		99.89839				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			9.54500	101.98871	9.49000	102.12275				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMIG0 On 01/06/2020 Spot Bond				101.00598		100.97915				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			11.40000	101.11586	11.35000	101.34013				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MMIG04 SPOT									0.00	0	0
Total For MMIG04									0.00	0	0
MMIG0 On 12/08/2022 Spot Bond			10.19000	104.08182	10.14000	104.24491			539,866,200,000.00	52,980,000	1,051,200,000
Total MMIG05 SPOT									539,866,200,000.00	52,980,000	1,051,200,000
Total For MMIG05									539,866,200,000.00	52,980,000	1,051,200,000
MTN06 On 13/07/2020 Spot Bond				100.42860		100.40580			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				99.81210		99.78808			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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				103.26824		103.24538			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				101.28362		101.26097			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	100.00000	100.00000	100.00000			0.00	0	0
Total MWA1U SPOT									0.00	0	0
Total For MWA1U									0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MWA2U SPOT									0.00	0	0
Total For MWA2U									0.00	0	0
MWAR(On 22/11/2019 Spot Bond				101.09756		101.07269			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	100.89771	100.89771	100.89771			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				100.46612		100.44073			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total N5C23 SPOT									0.00	0	0
Total For N5C23									0.00	0	0
N5D23 On 20/09/2019 Spot Bond				100.39620		100.36763			0.00	0	0
Total N5D23 SPOT									0.00	0	0
Total For N5D23									0.00	0	0
N5E23 On 20/06/2023 Spot Bond				109.37749		109.35478			0.00	0	0
Total N5E23 SPOT									0.00	0	0
Total For N5E23									0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			0.00	0	0
Total N5G23U SPOT									0.00	0	0
Total For N5G23U									0.00	0	0
NAM01 On 19/11/2022 Spot Bond			9.54000	98.00912	9.49000	98.17731		738,396,000,000.00	77,400,000	1,800,000	
Total NAM01 SPOT								738,396,000,000.00	77,400,000	1,800,000	
Total For NAM01								738,396,000,000.00	77,400,000	1,800,000	
NAM02 On 29/06/2020 Spot Bond			9.04500	103.84835	8.99000	103.95527		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			9.54000	104.03311	9.49000	104.22996		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			10.40000	102.45135	10.35000	102.70931		0.00	0	0	
Total NAM04 SPOT								0.00	0	0	
Total For NAM04								0.00	0	0	
NBK11A On 28/11/2020 Spot Bond			8.47500	104.33881	8.42500	104.45224		0.00	0	0	
Total NBK11A SPOT								0.00	0	0	
Total For NBK11A								0.00	0	0	
NBK12A On 19/03/2021 Spot Bond			9.27000	100.72511	9.21500	100.86005		0.00	0	0	
Total NBK12A SPOT								0.00	0	0	
Total For NBK12A								0.00	0	0	
NBK12A On 19/03/2021 Spot Bond			9.38000	100.40598	9.38000	100.38056		0.00	0	0	
Total NBK12A/R208 SPOT								0.00	0	0	
Total For NBK12A/R208								0.00	0	0	
NBK13A On 19/03/2024 Spot Bond			9.34000	102.28053	9.29000	102.49641		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK14/On 25/06/2021 Spot Bond			8.74500	104.26443	8.69000	104.41385			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			9.29500	99.51898	9.24000	99.68593			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK16/On 12/02/2025 Spot Bond			9.85000	99.25187	9.80000	99.48033		25,610,000,000,000.00	2,600,000,000	2,160,000,000	
Total NBK16A SPOT								25,610,000,000,000.00	2,600,000,000	2,160,000,000	
Total For NBK16A								25,610,000,000,000.00	2,600,000,000	2,160,000,000	
NBK17/On 22/04/2026 Spot Bond			9.83500	105.15729	9.78500	105.41619		0.00	0	1,120,000,000	
Total NBK17A SPOT								0.00	0	1,120,000,000	
Total For NBK17A								0.00	0	1,120,000,000	
NBK18/On 01/06/2020 Spot Bond			8.94000	103.90799	8.89000	103.99994		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			9.44500	104.01588	9.39000	104.19445		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			9.75000	107.05195	9.70000	107.31942		0.00	0	0	
Total NBK20A SPOT								0.00	0	0	
Total For NBK20A								0.00	0	0	
NBK20/On 25/06/2021 Spot Bond				98.47663		98.44951		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			11.05000	99.68547	11.00000	99.94676		20,553,000,000,000.00	1,860,000,000	1,240,000,000	
Total NBK21A SPOT								20,553,000,000,000.00	1,860,000,000	1,240,000,000	
Total For NBK21A								20,553,000,000,000.00	1,860,000,000	1,240,000,000	
NBK21/On 10/11/2017 Spot Bond				101.34503		101.32414		0.00	0	0	
Total NBK21B SPOT								0.00	0	0	
Total For NBK21B								0.00	0	0	
NBK22/On 19/11/2022 Spot Bond			9.68000	105.32792	9.63000	105.50148		695,604,800,000.00	71,860,000	1,700,000	
Total NBK22A SPOT								695,604,800,000.00	71,860,000	1,700,000	
Total For NBK22A								695,604,800,000.00	71,860,000	1,700,000	
NBK22/On 12/02/2018 Spot Bond				101.28926		101.26656		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK22B SPOT									0.00	0	0
Total For NBK22B									0.00	0	0
NBK23/On 19/11/2025 Spot Bond			9.90000	108.32397	9.85000	108.57865			0.00	0	0
Total NBK23A SPOT									0.00	0	0
Total For NBK23A									0.00	0	0
NBK23I On 12/02/2020 Spot Bond				101.33647		101.31269			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24/On 19/11/2027 Spot Bond			10.00000	109.97348	9.95000	110.27154			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				101.31465		101.29044			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25/On 17/02/2023 Spot Bond			9.58000	105.84600	9.53000	106.03138			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				101.25495		101.22946			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26/On 10/05/2023 Spot Bond			100.00000	15.75211	100.00000	15.71744			0.00	0	0
Total NBK26A SPOT									0.00	0	0
Total For NBK26A									0.00	0	0
NBK26I On 22/04/2026 Spot Bond				102.55041		102.52571			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27/On 10/05/2026 Spot Bond			9.95000	111.28988	9.90000	111.55858		244,770,000,000.00		24,600,000	600,000
Total NBK27A SPOT								244,770,000,000.00		24,600,000	600,000
Total For NBK27A								244,770,000,000.00		24,600,000	600,000
NBK27I On 01/06/2018 Spot Bond				101.11395		101.09101			0.00	0	0
Total NBK27B SPOT									0.00	0	0
Total For NBK27B									0.00	0	0
NBK28/On 02/08/2023 Spot Bond			9.59000	103.55634	9.54000	103.75233			0.00	0	0
Total NBK28A SPOT									0.00	0	0
Total For NBK28A									0.00	0	0
NBK28I On 19/11/2020 Spot Bond				101.08077		101.05631			0.00	13,000,000,000	6,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK28B SPOT									0.00	13,000,000,000	6,500,000,000
Total For NBK28B									0.00	13,000,000,000	6,500,000,000
NBK29/On 31/07/2026 Spot Bond			9.90000	105.33026	9.85000	105.59975			356,994,000,000.00	36,060,000	800,000
Total NBK29A SPOT									356,994,000,000.00	36,060,000	800,000
Total For NBK29A									356,994,000,000.00	36,060,000	800,000
NBK29I On 18/02/2019 Spot Bond				101.52424		101.50079			0.00	0	0
Total NBK29B SPOT									0.00	0	0
Total For NBK29B									0.00	0	0
NBK30/On 20/02/2024 Spot Bond			9.38000	102.21741	9.33000	102.42994			888,098,400,000.00	94,680,000	2,200,000
Total NBK30A SPOT									888,098,400,000.00	94,680,000	2,200,000
Total For NBK30A									888,098,400,000.00	94,680,000	2,200,000
NBK30I On 18/02/2021 Spot Bond				101.18330		101.15813			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				101.21107		101.18641			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				100.90424		100.87976			0.00	0	0
Total NBK32B SPOT									0.00	0	0
Total For NBK32B									0.00	0	0
NBK33I On 10/05/2019 Spot Bond				101.50784		101.48435			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				102.70138		101.35111			0.00	650,000,000	325,000,000
Total NBK34B SPOT									0.00	650,000,000	325,000,000
Total For NBK34B									0.00	650,000,000	325,000,000
NBK35I On 10/05/2023 Spot Bond				101.40627		101.38095			0.00	0	0
Total NBK35B SPOT									0.00	0	0
Total For NBK35B									0.00	0	0
NBK36I On 10/05/2026 Spot Bond				101.44408		101.41807			0.00	0	0
Total NBK36B SPOT									0.00	0	0
Total For NBK36B									0.00	0	0
NBK37I On 02/08/2019 Spot Bond				101.83647		101.81360			0.00	0	0
Total NBK37B SPOT									0.00	0	0
Total For NBK37B									0.00	0	0
NBK38I On 02/08/2021 Spot Bond				101.56110		101.53675			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK38B SPOT									0.00	0	0
Total For NBK38B									0.00	0	0
NBK3A On 09/09/2019 Spot Bond			7.99500	106.76154	7.96000	106.80240			397,191,600,000.00	49,680,000	1,100,000
Total NBK3A SPOT									397,191,600,000.00	49,680,000	1,100,000
Total For NBK3A									397,191,600,000.00	49,680,000	1,100,000
NBK3A On 09/09/2019 Spot Bond			100.00000	30.62603	100.00000	30.55750			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			11.17500	47.32068	11.12500	47.45755			0.00	0	0
Total NBK4 SPOT									0.00	0	0
Total For NBK4									0.00	0	0
NBK40I On 31/07/2026 Spot Bond				101.69186		101.66587			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				101.13474		101.11110			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				101.18933		101.16492			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				101.11108		101.08593			0.00	4,560,000,000	2,280,000,000
Total NBK43B SPOT									0.00	4,560,000,000	2,280,000,000
Total For NBK43B									0.00	4,560,000,000	2,280,000,000
NBK7B On 19/04/2020 Spot Bond				102.04877		102.02337			0.00	0	0
Total NBK7B SPOT									0.00	0	0
Total For NBK7B									0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				99.91168		99.88929			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				100.37236		100.34538			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	100.00000	100.00000	100.00000			0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NCLN82/JIBAR SPOT									0.00	0	0
Total For NCLN82/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
NCLN8 On 20/03/2024 Spot Bond			10.34500	101.88919	10.29500	102.09481			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				100.37035		100.34350			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			10.38000	100.93314	10.33000	101.13727			0.00	0	0
Total NCLN85 SPOT									0.00	0	0
Total For NCLN85									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.37236		100.34538			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				100.37548		100.34828			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				100.37950		100.35204			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				100.75211		100.72693			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				99.91064		99.88799			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				100.29360		100.26662			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				99.91068		99.88803			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			0.00	0	0
Total NED02U SPOT									0.00	0	0
Total For NED02U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED13 On 25/07/2018 Spot Bond				102.52794		102.50244				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2018 Spot Bond				101.66660		101.64052				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2019 Spot Bond			8.88500	102.13563	8.85000	102.16061				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				100.66815		100.64429				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				102.31122		102.28433				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				102.22813		102.20126				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				101.21590		101.24342				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			10.56000	104.60698	10.51000	104.69565				0.00	0	2,990,000,000
Total NED20 SPOT										0.00	0	2,990,000,000
Total For NED20										0.00	0	2,990,000,000
NEDT1.On 21/05/2021 Spot Bond				103.87834		103.84084				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				101.39616		101.35859				0.00	80,000,000	40,000,000
Total NEDT1B SPOT										0.00	80,000,000	40,000,000
Total For NEDT1B										0.00	80,000,000	40,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NGL01 On 22/09/2021 Spot Bond				102.48861		102.45807			0.00	300,000,000	150,000,000
Total NGL01 SPOT									0.00	300,000,000	150,000,000
Total For NGL01									0.00	300,000,000	150,000,000
NGL02 On 15/03/2022 Spot Bond				101.41340		101.38250			0.00	1,080,840,000	520,900,000
Total NGL02 SPOT									0.00	1,080,840,000	520,900,000
Total For NGL02									0.00	1,080,840,000	520,900,000
NGL03 On 26/05/2022 Spot Bond				101.14052		101.10976			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				100.04617		100.06627			0.00	0	0
Total NGLT1A SPOT									0.00	0	0
Total For NGLT1A									0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	111.98600	10.00000	111.95600			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	105.31962	13.50000	105.28224			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				100.71435		100.68490			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			3.26000	122.27447	3.26000	122.25224			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	3.45000	3.45000	3.45000			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			3.65000	119.13256	3.65000	119.10965			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			3.73000	164.50975	3.73000	164.47757			0.00	0	0
Total NILB14 SPOT									0.00	0	0
Total For NILB14									0.00	0	0
NILB15 On 31/03/2028 Spot Bond			4.04000	159.99601	4.04000	159.96339			0.00	0	0
Total NILB15 SPOT									0.00	0	0
Total For NILB15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NILB17 On 31/01/2038 Spot Bond			3.97000	101.53041	3.97000	101.51002			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			8.36000	104.25989	8.31000	104.36151			0.00	0	0
Total NMP20N SPOT									0.00	0	0
Total For NMP20N									0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			8.99000	104.59215	8.94000	104.68537			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				100.98953		100.96616			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				100.96964		100.94525			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				101.03514		101.01171			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				100.99569		100.97251			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				101.06119		101.03650			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				101.08969		101.06435			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				100.99569		100.97251			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			9.19000	104.60667	9.14000	104.69901			0.00	0	0
Total NQ1B10 SPOT									0.00	0	0
Total For NQ1B10									0.00	0	0
NQ1B1 On 22/05/2018 Spot Bond				101.04986		101.02626			0.00	0	0
Total NQ1B15 SPOT									0.00	0	0
Total For NQ1B15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1B1 On 22/05/2052 Spot Bond				101.08740		101.06211				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				101.01955		100.99582				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			9.39000	104.62123	9.34000	104.71267				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				101.03147		101.00747				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				101.13860		101.11214				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				101.06773		101.04372				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				101.25758		101.22838				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				101.05532		101.03078				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				101.18574		101.15882				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			8.16500	108.63444	8.13000	108.64990				0.00	0	0
Total NRA018 SPOT										0.00	0	0
Total For NRA018										0.00	0	0
NRA02 On 31/10/2022 Spot Bond			9.24500	117.19187	9.19000	117.39862				0.00	0	0
Total NRA022 SPOT										0.00	0	0
Total For NRA022										0.00	0	0
NRA02 On 31/05/2023 Spot Bond			3.56000	177.57080	3.56000	177.53698				0.00	0	1,280,000,000
Total NRA023 SPOT										0.00	0	1,280,000,000
Total For NRA023										0.00	0	1,280,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02 On 30/11/2028 Spot Bond			11.10000	111.47041	11.05000	111.77016			0.00	0	5,540,000,000
Total NRA028 SPOT									0.00	0	5,540,000,000
Total For NRA028									0.00	0	5,540,000,000
NRA02 On 30/11/2028 Spot Bond			100.00000	16.24122	100.00000	16.20528			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				100.67412		100.65019			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				101.30207		101.27821			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				101.72781		101.70278			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				102.05261		102.02869			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				100.21905		100.19226			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				101.49432		101.46848			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			9.51000	102.78818	9.46000	102.85717			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				100.51923		100.49161			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			9.77500	100.39000	9.72000	100.48133			0.00	0	1,500,000,000
Total OML05 SPOT									0.00	0	1,500,000,000
Total For OML05									0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			10.52000	99.74837	10.47000	99.89397			0.00	0	1,500,000,000
Total OML06 SPOT									0.00	0	1,500,000,000
Total For OML06									0.00	0	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML07 On 19/03/2025 Spot Bond			11.50000	97.79174	11.45000	98.00355			784,300,000,000.00	68,200,000	1,028,200,000
Total OML07 SPOT									784,300,000,000.00	68,200,000	1,028,200,000
Total For OML07									784,300,000,000.00	68,200,000	1,028,200,000
OML08 On 14/09/2020 Spot Bond				101.19222		101.16553			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			10.51000	102.09211	10.46000	102.25434			542,946,600,000.00	51,660,000	1,001,200,000
Total OML09 SPOT									542,946,600,000.00	51,660,000	1,001,200,000
Total For OML09									542,946,600,000.00	51,660,000	1,001,200,000
OML10 On 14/09/2025 Spot Bond			11.50000	99.87461	11.45000	100.09890			0.00	0	870,000,000
Total OML10 SPOT									0.00	0	870,000,000
Total For OML10									0.00	0	870,000,000
PMM12 On 25/11/2020 Spot Bond			10.00000	111.98600	10.00000	111.95600			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0
Total For PMM12/JIBAR									0.00	0	0
PMM34 On 07/03/2018 Spot Bond				100.57639		100.55138			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				101.30139		101.27937			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				101.43828		101.41502			0.00	0	0
Total PMM36 SPOT									0.00	0	0
Total For PMM36									0.00	0	0
PMM37 On 27/11/2017 Spot Bond				100.83684		100.81502			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				100.57712		100.55091			0.00	0	0
Total PMM38 SPOT									0.00	0	0
Total For PMM38									0.00	0	0
PMM39 On 04/09/2018 Spot Bond				100.72868		100.70432			0.00	0	0
Total PMM39 SPOT									0.00	0	0
Total For PMM39									0.00	0	0
PMM40 On 04/09/2018 Spot Bond				100.66096		100.63661			0.00	0	0
Total PMM40 SPOT									0.00	0	0
Total For PMM40									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PPC00: On 31/12/2018 Spot Bond				97.28123		97.24403			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PPC00: On 31/10/2019 Spot Bond				98.74596		98.71817			0.00	0	0
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0
PRE1A: On 27/01/2018 Spot Bond				101.67397		101.65072			0.00	0	0
Total PRE1A3 SPOT									0.00	0	0
Total For PRE1A3									0.00	0	0
PRE1B On 27/01/2018 Spot Bond				101.66853		101.64436			0.00	0	0
Total PRE1B1 SPOT									0.00	0	0
Total For PRE1B1									0.00	0	0
PRE1C On 27/01/2018 Spot Bond				101.83241		101.80585			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2018 Spot Bond				101.87051		101.84340			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				101.01964		100.99655			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				101.06839		101.04419			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				101.11102		101.08586			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				101.19622		101.16915			0.00	0	0
Total PRE2B1 SPOT									0.00	0	0
Total For PRE2B1									0.00	0	0
PRE2C On 20/02/2022 Spot Bond				101.20839		101.18104			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				101.22055		101.19293			0.00	0	0
Total PRE2D1 SPOT									0.00	0	0
Total For PRE2D1									0.00	0	0

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 21/12/2026 Spot Bond			8.60000	114.93416	8.55000	115.24670			126,949,728,185,000.00	3,177,552,293,975	1,729,203,647,175
Total R186 SPOT									16,949,728,185,000.00	177,552,293,975	729,203,647,175
Total For R186									16,949,728,185,000.00	177,552,293,975	729,203,647,175
R197 On 07/12/2023 Spot Bond			2.36000	299.36346	2.36000	299.31612			32,178,287,772,000.00	13,634,867,700	26,354,902,000
Total R197 SPOT									12,178,287,772,000.00	13,634,867,700	26,354,902,000
Total For R197									12,178,287,772,000.00	13,634,867,700	26,354,902,000
R202 On 07/12/2033 Spot Bond			2.49500	240.86488	2.49500	240.82589			193,235,496,017,000.00	77,449,096,600	194,983,920,200
Total R202 SPOT									13,235,496,017,000.00	77,449,096,600	194,983,920,200
Total For R202									13,235,496,017,000.00	77,449,096,600	194,983,920,200
R2023 On 28/02/2023 Spot Bond			7.94000	99.91578	7.89000	100.10991			273,559,946,000,000.00	790,120,900,000	666,129,075,200
Total R2023 SPOT									13,559,946,000,000.00	790,120,900,000	666,129,075,200
Total For R2023									13,559,946,000,000.00	790,120,900,000	666,129,075,200
R2030 On 31/01/2030 Spot Bond			9.15500	92.98554	9.10500	93.30746			658,534,615,521,500.00	508,851,405,300	533,305,618,000
Total R2030 SPOT									18,534,615,521,500.00	508,851,405,300	533,305,618,000
Total For R2030									18,534,615,521,500.00	508,851,405,300	533,305,618,000
R2032 On 31/03/2032 Spot Bond			9.38000	91.25670	9.33500	91.56462			962,643,846,000,000.00	422,456,700,000	453,425,128,600
Total R2032 SPOT									12,643,846,000,000.00	422,456,700,000	453,425,128,600
Total For R2032									12,643,846,000,000.00	422,456,700,000	453,425,128,600
R2035 On 28/02/2035 Spot Bond			9.56000	95.08735	9.52000	95.38506			064,492,872,000,000.00	843,566,200,000	433,441,332,300
Total R2035 SPOT									14,492,872,000,000.00	843,566,200,000	433,441,332,300
Total For R2035									14,492,872,000,000.00	843,566,200,000	433,441,332,300
R2037 On 31/01/2037 Spot Bond			9.67500	91.31374	9.63500	91.61041			949,932,601,272,500.00	511,620,940,700	776,252,188,000
Total R2037 SPOT									19,932,601,272,500.00	511,620,940,700	776,252,188,000
Total For R2037									19,932,601,272,500.00	511,620,940,700	776,252,188,000
R204 On 21/12/2018 Spot Bond			6.98500	103.45895	6.95000	103.48001			815,516,886,850,000.00	832,572,210,000	222,877,991,700
Total R204 SPOT									15,516,886,850,000.00	832,572,210,000	222,877,991,700
Total For R204									15,516,886,850,000.00	832,572,210,000	222,877,991,700
R2040 On 31/01/2040 Spot Bond			9.79500	94.43330	9.76000	94.70626			863,370,302,000,000.00	496,515,600,000	563,028,970,300
Total R2040 SPOT									13,370,302,000,000.00	496,515,600,000	563,028,970,300
Total For R2040									13,370,302,000,000.00	496,515,600,000	563,028,970,300
R2044 On 31/01/2044 Spot Bond			9.80000	91.69459	9.76500	91.97246			744,475,643,460,000.00	484,130,167,700	618,091,200,000
Total R2044 SPOT									14,475,643,460,000.00	484,130,167,700	618,091,200,000
Total For R2044									14,475,643,460,000.00	484,130,167,700	618,091,200,000
R2048 On 28/02/2048 Spot Bond			9.76000	91.05243	9.72500	91.33902			312,449,546,160,000.00	1,159,062,453,500	1,282,915,875,449
Total R2048 SPOT									12,449,546,160,000.00	159,062,453,500	282,915,875,449
Total For R2048									12,449,546,160,000.00	159,062,453,500	282,915,875,449

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	15/01/2020	Spot Bond			7.31000	101.47563	7.26000	101.55920			352,252,975,000,000.00	1,963,372,500,000	883,048,132,600
Total R207 SPOT												2,252,975,000,000.00	963,372,500,000	383,048,132,600
Total For R207												2,252,975,000,000.00	963,372,500,000	383,048,132,600
R208	On	31/03/2021	Spot Bond			7.54500	97.69334	7.49000	97.83718			944,890,900,305,500.00	655,386,467,900	536,290,029,700
Total R208 SPOT												4,890,900,305,500.00	655,386,467,900	536,290,029,700
Total For R208												4,890,900,305,500.00	655,386,467,900	536,290,029,700
R209	On	31/03/2036	Spot Bond			9.51500	71.92400	9.47500	72.17645			795,938,369,866,000.00	2,185,595,204,400	1,026,119,782,100
Total R209 SPOT												15,938,369,866,000.00	185,595,204,400	026,119,782,100
Total For R209												15,938,369,866,000.00	185,595,204,400	026,119,782,100
R210	On	31/03/2028	Spot Bond			2.48000	184.24871	2.48000	184.21891			101,072,884,096,000.00	40,755,195,200	81,734,097,600
Total R210 SPOT												11,072,884,096,000.00	40,755,195,200	81,734,097,600
Total For R210												11,072,884,096,000.00	40,755,195,200	81,734,097,600
R212	On	31/01/2022	Spot Bond			2.32000	150.24979	2.32000	150.22625			510,711,984,552,000.00	220,134,476,100	205,883,365,000
Total R212 SPOT												10,711,984,552,000.00	220,134,476,100	205,883,365,000
Total For R212												10,711,984,552,000.00	220,134,476,100	205,883,365,000
R213	On	28/02/2031	Spot Bond			9.23000	83.71286	9.18500	83.99382			081,135,212,352,000.00	117,132,742,400	381,580,554,200
Total R213 SPOT												11,135,212,352,000.00	117,132,742,400	381,580,554,200
Total For R213												11,135,212,352,000.00	117,132,742,400	381,580,554,200
R214	On	28/02/2041	Spot Bond			9.68500	71.32584	9.65000	71.55205			477,933,327,470,500.00	565,610,049,300	214,860,551,700
Total R214 SPOT												17,933,327,470,500.00	565,610,049,300	214,860,551,700
Total For R214												17,933,327,470,500.00	565,610,049,300	214,860,551,700
RCG01	On	24/10/2019	Spot Bond				101.94702		101.92297			0.00	0	0
Total RCG01B SPOT												0.00	0	0
Total For RCG01B												0.00	0	0
RCG01	On	24/10/2017	Spot Bond				101.62892		101.60644			0.00	0	0
Total RCG01C SPOT												0.00	0	0
Total For RCG01C												0.00	0	0
RCSB0	On	12/04/2018	Spot Bond				102.98297		102.95620			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				100.75853		100.73192			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	100.00000	100.00000	100.00000			0.00	0	0
Total RCSB6U SPOT												0.00	0	0
Total For RCSB6U												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDF02I On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF03I On 04/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF04I On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDF06I On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF06U SPOT										0.00	0	0
Total For RDF06U										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.58550		100.56000				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				101.03461		101.01187				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				102.03144		102.00688				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond				101.23661		101.21132				0.00	0	0
Total RDFB06 SPOT										0.00	0	0
Total For RDFB06										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				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				100.46706		100.49922				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				100.09861		100.12948				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB0 On 02/12/2021 Spot Bond				100.77286		100.74700			0.00	0	0
Total RDFB09 SPOT									0.00	0	0
Total For RDFB09									0.00	0	0
RDFB10 On 27/03/2020 Spot Bond				100.52247		100.49677			0.00	0	0
Total RDFB10 SPOT									0.00	0	0
Total For RDFB10									0.00	0	0
RDFB11 On 27/03/2022 Spot Bond				100.19404		100.16739			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		99.97912			0.00	0	0
Total RDFC35 SPOT									0.00	0	0
Total For RDFC35									0.00	0	0
RDFC3 On 04/06/2018 Spot Bond				100.70162		100.67807			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				101.56573		101.54306			0.00	0	0
Total RDFC39 SPOT									0.00	0	0
Total For RDFC39									0.00	0	0
RDFC4 On 23/03/2018 Spot Bond				100.28818		100.26739			0.00	0	0
Total RDFC40 SPOT									0.00	0	0
Total For RDFC40									0.00	0	0
REB01 On 21/05/2018 Spot Bond				101.17758		101.15251			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	100.00000	100.00000	100.00000			0.00	0	0
Total REB01/JIBAR SPOT									0.00	0	0
Total For REB01/JIBAR									0.00	0	0
REB02 On 21/05/2018 Spot Bond				101.13564		101.10990			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				101.08608		101.06402			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				100.00018		99.97008			0.00	0	22,006,000
Total RED201 SPOT									0.00	0	22,006,000
Total For RED201									0.00	0	22,006,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RED20: On 05/04/2019 Spot Bond				100.00006		99.96822			0.00	0	57,780,500
Total RED202 SPOT									0.00	0	57,780,500
Total For RED202									0.00	0	57,780,500
RED20: On 05/04/2019 Spot Bond				100.00009		99.96149			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				99.99949		99.96805			0.00	0	0
Total RED204 SPOT									0.00	0	0
Total For RED204									0.00	0	0
RED20: On 05/07/2020 Spot Bond				100.24929		100.21213			0.00	0	0
Total RED205 SPOT									0.00	0	0
Total For RED205									0.00	0	0
RED30 On 16/09/2021 Spot Bond				100.54879		100.51517			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			0.00	0	50,000,000,000
Total RES04U SPOT									0.00	0	50,000,000,000
Total For RES04U									0.00	0	50,000,000,000
RES15 On 12/11/2017 Spot Bond				101.39839		101.37716			0.00	0	0
Total RES15 SPOT									0.00	0	0
Total For RES15									0.00	0	0
RES18 On 05/02/2018 Spot Bond				101.43397		101.40963			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				100.69189		100.66617			0.00	0	0
Total RES30 SPOT									0.00	0	0
Total For RES30									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES32 On 20/10/2017 Spot Bond				101.94535		101.92469			0.00	0	0
Total RES32 SPOT									0.00	0	0
Total For RES32									0.00	0	0
RES34 On 25/08/2019 Spot Bond				102.08595		102.06214			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				101.02326		100.99753			0.00	0	0
Total RES35 SPOT									0.00	0	0
Total For RES35									0.00	0	0
RES36 On 21/10/2019 Spot Bond				101.85858		101.83396			0.00	0	0
Total RES36 SPOT									0.00	0	0
Total For RES36									0.00	0	0
RES38 On 01/08/2020 Spot Bond				101.59582		101.57113			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	100.00000	100.00000	100.00000			0.00	0	0
Total RES39U SPOT									0.00	0	0
Total For RES39U									0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			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				81.11395		81.05296			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			0.00	0	0
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPS00 On 16/11/2022 Spot Bond				106.87430		106.82435			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				48.73601		48.66118			0.00	0	0
Total RPS002 SPOT									0.00	0	0
Total For RPS002									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RW21 On 21/04/2021 Spot Bond			9.06500	107.23188	9.01000	107.37255			212,121,000,000.00	23,400,000	1,380,500,000
Total RW21 SPOT									212,121,000,000.00	23,400,000	1,380,500,000
Total For RW21									212,121,000,000.00	23,400,000	1,380,500,000
RW23 On 10/12/2023 Spot Bond			9.62000	102.51059	9.57000	102.71304			0.00	0	0
Total RW23 SPOT									0.00	0	0
Total For RW23									0.00	0	0
RW28 On 10/12/2028 Spot Bond			10.93000	98.88339	10.88500	99.13296			113,016,200,000.00	10,340,000	200,000
Total RW28 SPOT									113,016,200,000.00	10,340,000	200,000
Total For RW28									113,016,200,000.00	10,340,000	200,000
S1328L On 02/11/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total S1328U SPOT									0.00	0	0
Total For S1328U									0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	111.98600	10.00000	111.95600			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK14 On 01/12/2017 Spot Bond			6.87500	103.71646	6.84000	103.70285			0.00	0	300,000,000
Total SBK14 SPOT									0.00	0	300,000,000
Total For SBK14									0.00	0	300,000,000
SBK16 On 15/03/2018 Spot Bond				100.64357		100.61732			0.00	0	0
Total SBK16 SPOT									0.00	0	0
Total For SBK16									0.00	0	0
SBK17 On 30/07/2019 Spot Bond				101.60917		101.58289			0.00	0	300,000,000
Total SBK17 SPOT									0.00	0	300,000,000
Total For SBK17									0.00	0	300,000,000
SBK18 On 24/10/2020 Spot Bond				101.11125		101.08417			0.00	0	0
Total SBK18 SPOT									0.00	0	0
Total For SBK18									0.00	0	0
SBK19 On 24/10/2019 Spot Bond				101.86981		101.84398			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2019 Spot Bond				102.26066		102.23207			0.00	0	148,500,000
Total SBK20 SPOT									0.00	0	148,500,000
Total For SBK20									0.00	0	148,500,000
SBK21 On 28/01/2020 Spot Bond				102.79652		102.76831			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK22 On 28/05/2020 Spot Bond				102.61542		102.58700			0.00	0	123,000,000
Total SBK22 SPOT									0.00	0	123,000,000
Total For SBK22									0.00	0	123,000,000
SBK23 On 28/05/2022 Spot Bond			10.77000	106.88211	10.72000	107.03440			0.00	0	1,910,000,000
Total SBK23 SPOT									0.00	0	1,910,000,000
Total For SBK23									0.00	0	1,910,000,000
SBK24 On 19/10/2020 Spot Bond				103.63546		103.60768			0.00	0	170,000,000
Total SBK24 SPOT									0.00	0	170,000,000
Total For SBK24									0.00	0	170,000,000
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			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				104.41349		104.38474			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			10.64500	110.08909	10.59000	110.22223			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			8.08500	100.04300	8.05000	100.03872		176,899,800,000.00		21,880,000	2,760,500,000
Total SBK9 SPOT								176,899,800,000.00		21,880,000	2,760,500,000
Total For SBK9								176,899,800,000.00		21,880,000	2,760,500,000
SBS16 On 22/09/2018 Spot Bond				100.84052		100.81623			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				101.32668		101.28514			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			8.42500	108.36809	8.37000	108.52238			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			9.60000	106.48176	9.55000	106.74883		1,482,432,000,000.00		154,420,000	3,600,000
Total SBS20 SPOT								1,482,432,000,000.00		154,420,000	3,600,000
Total For SBS20								1,482,432,000,000.00		154,420,000	3,600,000
SBS21 On 15/05/2026 Spot Bond				103.25530		103.23144			0.00	40,000,000	20,000,000
Total SBS21 SPOT									0.00	40,000,000	20,000,000
Total For SBS21									0.00	40,000,000	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS24 On 24/05/2019 Spot Bond				102.00927		101.98615			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			7.94000	104.61352	7.90500	104.64479		4,764,000,000,000.00	600,000,000	5,781,133,300	
Total SBS25 SPOT								4,764,000,000,000.00	600,000,000	5,781,133,300	
Total For SBS25								4,764,000,000,000.00	600,000,000	5,781,133,300	
SBS27 On 20/02/2024 Spot Bond			9.19000	105.70521	9.14000	105.92388		0.00	0	0	
Total SBS27 SPOT								0.00	0	0	
Total For SBS27								0.00	0	0	
SBS29 On 12/06/2019 Spot Bond			7.94000	103.87265	7.90500	103.90539		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			9.76500	93.95051	9.71500	94.19708		166,005,000,000.00	17,000,000	400,000	
Total SBS3 SPOT								166,005,000,000.00	17,000,000	400,000	
Total For SBS3								166,005,000,000.00	17,000,000	400,000	
SBS30 On 12/06/2019 Spot Bond				100.52758		100.50353		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			9.81500	102.86228	9.76500	103.14384		2,116,506,600,000.00	215,640,000	5,000,000	
Total SBS31 SPOT								2,116,506,600,000.00	215,640,000	5,000,000	
Total For SBS31								2,116,506,600,000.00	215,640,000	5,000,000	
SBS33 On 19/09/2019 Spot Bond				100.36726		100.34221		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			9.90000	101.42528	9.85000	101.64746		0.00	0	1,450,000,000	
Total SBS34 SPOT								0.00	0	1,450,000,000	
Total For SBS34								0.00	0	1,450,000,000	
SBS35 On 29/01/2018 Spot Bond				101.68359		101.66166		0.00	0	0	
Total SBS35 SPOT								0.00	0	0	
Total For SBS35								0.00	0	0	
SBS36 On 29/01/2020 Spot Bond				101.96719		101.94378		0.00	0	0	
Total SBS36 SPOT								0.00	0	0	
Total For SBS36								0.00	0	0	
SBS37 On 29/01/2020 Spot Bond			8.13500	101.12360	8.08500	101.20537		0.00	0	0	
Total SBS37 SPOT								0.00	0	0	
Total For SBS37								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS38 On 29/01/2025 Spot Bond			9.39500	100.06755	9.34500	100.30087			657,650,000,000.00	70,000,000	70,000,000
Total SBS38 SPOT									657,650,000,000.00	70,000,000	70,000,000
Total For SBS38									657,650,000,000.00	70,000,000	70,000,000
SBS39 On 29/01/2030 Spot Bond			10.15000	98.71203	10.10500	98.99189			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			8.67500	103.04740	8.62000	103.21070			296,511,500,000.00	34,180,000	580,800,000
Total SBS4 SPOT									296,511,500,000.00	34,180,000	580,800,000
Total For SBS4									296,511,500,000.00	34,180,000	580,800,000
SBS40 On 12/11/2020 Spot Bond				101.93778		101.91432			0.00	0	0
Total SBS40 SPOT									0.00	0	0
Total For SBS40									0.00	0	0
SBS41 On 12/11/2022 Spot Bond			8.86000	108.46110	8.81000	108.64343			634,907,600,000.00	71,660,000	1,700,000
Total SBS41 SPOT									634,907,600,000.00	71,660,000	1,700,000
Total For SBS41									634,907,600,000.00	71,660,000	1,700,000
SBS42 On 12/11/2025 Spot Bond			9.45500	110.80567	9.40500	111.06922			291,781,300,000.00	30,860,000	700,000
Total SBS42 SPOT									291,781,300,000.00	30,860,000	700,000
Total For SBS42									291,781,300,000.00	30,860,000	700,000
SBS43 On 12/11/2027 Spot Bond			9.78000	110.85283	9.73000	111.15549			0.00	0	0
Total SBS43 SPOT									0.00	0	0
Total For SBS43									0.00	0	0
SBS44 On 15/02/2019 Spot Bond				101.52049		101.49726			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				102.13813		102.11449			0.00	0	0
Total SBS45 SPOT									0.00	0	0
Total For SBS45									0.00	0	0
SBS46 On 15/02/2023 Spot Bond			8.87500	108.89732	8.82500	109.09155			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				102.11103		102.08675			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				101.32080		101.29703			0.00	0	0
Total SBS48 SPOT									0.00	0	0
Total For SBS48									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS49 On 31/01/2022 Spot Bond				101.57688		101.55266				0.00	0	0
Total SBS49 SPOT										0.00	0	0
Total For SBS49										0.00	0	0
SBS50 On 31/01/2022 Spot Bond			9.04000	103.12937	8.99000	103.28222				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			9.64000	102.35478	9.59000	102.56269				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				101.66483		101.63908				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				102.36225		102.33819				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				100.54304		100.51831				0.00	0	0
Total SBS54 SPOT										0.00	0	0
Total For SBS54										0.00	0	0
SBS55 On 12/06/2022 Spot Bond				100.81163		100.78626				0.00	0	0
Total SBS55 SPOT										0.00	0	0
Total For SBS55										0.00	0	0
SBS56 On 12/06/2022 Spot Bond			8.76500	103.48833	8.71500	103.65415				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				100.56898		100.54312				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				101.21670		101.19099				0.00	102,600,000	2,400,000
Total SBS58 SPOT										0.00	102,600,000	2,400,000
Total For SBS58										0.00	102,600,000	2,400,000
SBSI11 On 07/12/2023 Spot Bond			3.41000	283.37707	3.41000	283.32425				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			4.04500	199.24687	4.04500	199.20634				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBT101 On 31/03/2022 Spot Bond				100.20734		100.16503			0.00	0	163,000,000
Total SBT101 SPOT									0.00	0	163,000,000
Total For SBT101									0.00	0	163,000,000
SBT102 On 30/09/2022 Spot Bond				100.47991		100.44317			0.00	0	0
Total SBT102 SPOT									0.00	0	0
Total For SBT102									0.00	0	0
SF2A2L On 11/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			0.00	0	0
Total SF2DU SPOT									0.00	0	0
Total For SF2DU									0.00	0	0
SGI004 On 20/01/2021 Spot Bond				99.83541		99.80230			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				99.83554		99.80242			0.00	900,000,000	500,000,000
Total SGI005 SPOT									0.00	900,000,000	500,000,000
Total For SGI005									0.00	900,000,000	500,000,000
SGI006 On 11/07/2022 Spot Bond				99.81912		99.78859			0.00	0	0
Total SGI006 SPOT									0.00	0	0
Total For SGI006									0.00	0	0
SHI02 On 01/10/2021 Spot Bond				82.63494		82.63494			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHS06 On 12/12/2017 Spot Bond				100.75487		100.72996			0.00	0	0
Total SHS06 SPOT									0.00	0	0
Total For SHS06									0.00	0	0
SHS11U On 25/11/2020 Spot Bond			10.00000	111.98600	10.00000	111.95600			0.00	0	0
Total SHS11U/JIBAR SPOT									0.00	0	0
Total For SHS11U/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
SHS22 On 23/02/2020 Spot Bond				101.51144		101.48615			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				100.14374		100.11207			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				100.14846		100.11599			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			9.44500	103.51234	9.39000	103.61716		220,824,100,000.00		23,380,000	500,000
Total SHS25 SPOT								220,824,100,000.00		23,380,000	500,000
Total For SHS25								220,824,100,000.00		23,380,000	500,000
SHS26 On 29/06/2020 Spot Bond				100.14846		100.11599			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				100.12688		102.43503			0.00	0	0
Total SHS28 SPOT									0.00	0	0
Total For SHS28									0.00	0	0
SHS29I On 03/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			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				99.99986		99.97697			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				100.11960		100.09627			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				99.88548		99.86221			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				99.88272		99.85892			0.00	90,100,000	2,100,000
Total SHS33 SPOT									0.00	90,100,000	2,100,000
Total For SHS33									0.00	90,100,000	2,100,000
SLI3 On 15/08/2018 Spot Bond			8.13500	101.64943	8.10000	101.65624			0.00	0	0
Total SLI3 SPOT									0.00	0	0
Total For SLI3									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI4	On	15/08/2021	Spot Bond				101.63403		101.60828			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				101.24609		101.22133			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				101.28048		101.25503			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				101.30142		101.27556			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				101.31502		101.28889			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				101.41339		101.38531			0.00	0	0
Total SLRC1 SPOT												0.00	0	0
Total For SLRC1												0.00	0	0
SLRC2	On	15/08/2021	Spot Bond				101.44207		101.41341			0.00	0	0
Total SLRC2 SPOT												0.00	0	0
Total For SLRC2												0.00	0	0
SNT02	On	12/04/2021	Spot Bond				99.82723		99.80208			0.00	0	0
Total SNT02 SPOT												0.00	0	0
Total For SNT02												0.00	0	0
SNT03	On	12/04/2023	Spot Bond			10.54000	104.83062	10.49000	105.01342			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				100.58300		100.55575			0.00	0	0
Total SNT04 SPOT												0.00	0	0
Total For SNT04												0.00	0	0
SPDA10	On	21/08/2021	Spot Bond				101.89673		101.87231			0.00	0	0
Total SPDA10 SPOT												0.00	0	0
Total For SPDA10												0.00	0	0
SPDA11	On	21/08/2020	Spot Bond				101.07455		101.05018			0.00	0	0
Total SPDA11 SPOT												0.00	0	0
Total For SPDA11												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA1: On 21/08/2022 Spot Bond				101.09518		101.07034			0.00	0	0
Total SPDA12 SPOT									0.00	0	0
Total For SPDA12									0.00	0	0
SPDA6 On 21/08/2019 Spot Bond				101.06852		101.04428			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				101.30816		101.28390			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				101.09441		101.07020			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				101.09046		101.06574			0.00	0	0
Total SPDA9 SPOT									0.00	0	0
Total For SPDA9									0.00	0	0
SPG00: On 09/09/2019 Spot Bond				100.63093		100.60354			0.00	0	0
Total SPG002 SPOT									0.00	0	0
Total For SPG002									0.00	0	0
SPG00: On 31/10/2019 Spot Bond				101.70097		101.67484			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				102.12171		102.09918			0.00	0	0
Total SSA05 SPOT									0.00	0	0
Total For SSA05									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.24500	101.16264	9.19000	101.25747		812,635,500,000.00	87,900,000	302,000,000	
Total SSA06 SPOT								812,635,500,000.00	87,900,000	302,000,000	
Total For SSA06								812,635,500,000.00	87,900,000	302,000,000	
SSN00: On 31/03/2021 Spot Bond			9.11500	93.16052	9.06000	93.29219		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			9.11500	93.16052	9.06000	93.29219		0.00	0	0	
Total SSN005 SPOT								0.00	0	0	
Total For SSN005								0.00	0	0	
SSN01: On 31/01/2025 Spot Bond			3.81500	117.83071	3.81500	117.80752		0.00	0	0	
Total SSN011 SPOT								0.00	0	0	
Total For SSN011								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN01: On 21/12/2026 Spot Bond			10.10000	105.37172	10.05000	105.64413				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			11.10000	72.40729	11.05500	72.63153				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02: On 21/01/2019 Spot Bond				101.85023		101.82572				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02: On 16/01/2019 Spot Bond				101.92220		101.89923				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02: On 25/09/2019 Spot Bond				100.22379		100.19646				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02: On 07/12/2023 Spot Bond				100.80497		100.77519				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 17/03/2020 Spot Bond				100.42149		100.39720				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03: On 02/06/2020 Spot Bond				100.78547		100.75920				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond				101.23398		101.20840				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03: On 18/12/2020 Spot Bond				107.38958		107.38958				0.00	0	0
Total SSN036 SPOT										0.00	0	0
Total For SSN036										0.00	0	0
SSN03: On 01/06/2021 Spot Bond				100.91024		100.88266				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	101.81618	9.55000	101.79038				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN04(On 13/10/2023 Spot Bond				99.81634		99.79286			0.00	0	0
Total SSN040 SPOT									0.00	0	0
Total For SSN040									0.00	0	0
SSN04(On 13/10/2023 Spot Bond			9.34000	101.85103	9.29000	102.05532			0.00	0	0
Total SSN041 SPOT									0.00	0	0
Total For SSN041									0.00	0	0
SSN04(On 01/12/2017 Spot Bond				95.40940		95.34890			0.00	0	0
Total SSN042 SPOT									0.00	0	0
Total For SSN042									0.00	0	0
SSN04(On 31/01/2038 Spot Bond			4.10000	99.53131	4.10000	99.51096			0.00	0	0
Total SSN043 SPOT									0.00	0	0
Total For SSN043									0.00	0	0
SSN04(On 09/02/2027 Spot Bond				101.40597		101.38070			0.00	420,000,000	210,000,000
Total SSN044 SPOT									0.00	420,000,000	210,000,000
Total For SSN044									0.00	420,000,000	210,000,000
SSN04(On 14/02/2018 Spot Bond				101.15626		101.13375			0.00	0	0
Total SSN045 SPOT									0.00	0	0
Total For SSN045									0.00	0	0
SSN04(On 30/04/2027 Spot Bond				101.73545		101.70903			0.00	0	0
Total SSN046 SPOT									0.00	0	0
Total For SSN046									0.00	0	0
SSN04(On 05/04/2027 Spot Bond				99.87499		99.85168			0.00	0	0
Total SSN047 SPOT									0.00	0	0
Total For SSN047									0.00	0	0
SSN04(On 21/06/2018 Spot Bond				102.38573		102.36322			0.00	0	0
Total SSN048 SPOT									0.00	0	0
Total For SSN048									0.00	0	0
SSN04(On 30/09/2027 Spot Bond				100.11687		100.11283			0.00	0	0
Total SSN049 SPOT									0.00	0	0
Total For SSN049									0.00	0	0
SSN05(On 08/12/2023 Spot Bond			3.39000	282.70294	3.39000	282.63504			0.00	0	0
Total SSN050 SPOT									0.00	0	0
Total For SSN050									0.00	0	0
SSN05(On 26/09/2018 Spot Bond				100.19472		100.17308			0.00	0	0
Total SSN051 SPOT									0.00	0	0
Total For SSN051									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SZ25 On 30/09/2025 Spot Bond			9.55000	97.09565	9.50000	97.34092				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/08/2019 Spot Bond				101.06242		101.03832				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				101.62154		101.59725				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A12 On 21/08/2019 Spot Bond			8.96000	101.20456	8.91000	101.26547				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A10 On 21/08/2018 Spot Bond				101.59055		101.56743				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				101.10887		101.08434				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			8.86000	105.16709	8.81000	105.27030				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A13 On 21/08/2018 Spot Bond				101.02205		100.99948				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				101.24569		101.22292				0.00	0	107,000,000
Total T13A14 SPOT										0.00	0	107,000,000
Total For T13A14										0.00	0	107,000,000
T13A15 On 21/08/2020 Spot Bond				101.10646		101.08198				0.00	0	0
Total T13A15 SPOT										0.00	0	0
Total For T13A15										0.00	0	0
T13A16 On 21/08/2020 Spot Bond			8.96000	104.59894	8.91000	104.70137				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				101.08681		101.06217				0.00	0	0
Total T13A18 SPOT										0.00	0	0
Total For T13A18										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T13A19 On 21/08/2020 Spot Bond				100.82766		100.80201				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			8.91000	103.23827	8.86000	103.34025				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				101.08066		101.05615				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				101.10487		101.07981				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	103.38040	9.15000	103.35513				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				100.71420		100.69024				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.06445		100.03939				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS135 On 06/07/2018 Spot Bond				100.36141		100.34111				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS136 On 06/07/2020 Spot Bond				99.97792		99.95575				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS139 On 27/05/2019 Spot Bond				101.70590		101.68275				0.00	0	0
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS141 On 28/10/2019 Spot Bond				101.61021		101.58639				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142 On 28/10/2021 Spot Bond				101.66654		101.64188				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS143 On 17/11/2017 Spot Bond				101.08132		101.05890				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				100.34177		100.31684				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS145 On 20/03/2022 Spot Bond				100.35214		100.32650				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS146 On 25/04/2018 Spot Bond				101.32871		101.30553				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					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH11A1 On 18/07/2018 Spot Bond				101.87524		101.85246				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2018 Spot Bond				101.94429		101.92063				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	101.85128	8.73000	101.82764				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2018 Spot Bond				101.75605		101.73298				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2018 Spot Bond				102.24739		102.22497				0.00	0	1,100,000,000
Total TH11A5 SPOT										0.00	0	1,100,000,000
Total For TH11A5										0.00	0	1,100,000,000
TH11A6 On 18/07/2018 Spot Bond			8.48500	101.52727	8.45000	101.53055				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2018 Spot Bond				101.73556		101.71262				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH11A€ On 18/07/2018 Spot Bond				102.07415		102.05114			0.00	0	1,000,000,000
Total TH11A8 SPOT									0.00	0	1,000,000,000
Total For TH11A8									0.00	0	1,000,000,000
TH11B1On 18/07/2018 Spot Bond				102.22887		102.20460			0.00	0	0
Total TH11B1 SPOT									0.00	0	0
Total For TH11B1									0.00	0	0
TH11B2On 18/07/2018 Spot Bond				102.01766		101.99304			0.00	0	0
Total TH11B2 SPOT									0.00	0	0
Total For TH11B2									0.00	0	0
TH11B3On 18/07/2018 Spot Bond				102.00903		101.98453			0.00	0	0
Total TH11B3 SPOT									0.00	0	0
Total For TH11B3									0.00	0	0
TH11C1On 18/07/2018 Spot Bond				102.23122		102.20385			0.00	0	0
Total TH11C1 SPOT									0.00	0	0
Total For TH11C1									0.00	0	0
TH11C2On 18/07/2018 Spot Bond				102.22260		102.19534			0.00	0	0
Total TH11C2 SPOT									0.00	0	0
Total For TH11C2									0.00	0	0
TH11C3On 18/07/2018 Spot Bond				102.14710		102.12082			0.00	0	0
Total TH11C3 SPOT									0.00	0	0
Total For TH11C3									0.00	0	0
TH11D1On 18/07/2018 Spot Bond				102.90383		102.86773			0.00	0	0
Total TH11D1 SPOT									0.00	0	0
Total For TH11D1									0.00	0	0
TH11D2On 18/07/2018 Spot Bond				102.91245		102.87623			0.00	0	0
Total TH11D2 SPOT									0.00	0	0
Total For TH11D2									0.00	0	0
TH11D3On 18/07/2018 Spot Bond				102.86935		102.83370			0.00	0	0
Total TH11D3 SPOT									0.00	0	0
Total For TH11D3									0.00	0	0
TH12A1On 21/08/2019 Spot Bond				101.03298		101.00914			0.00	0	0
Total TH12A1 SPOT									0.00	0	0
Total For TH12A1									0.00	0	0
TH12A2On 21/08/2019 Spot Bond				101.08071		101.05620			0.00	0	0
Total TH12A2 SPOT									0.00	0	0
Total For TH12A2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12A On 21/08/2019 Spot Bond			8.91000	101.54354	8.86000	101.60472				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A On 21/08/2019 Spot Bond				101.06242		101.03832				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A On 21/08/2019 Spot Bond				101.10509		101.08004				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A On 21/08/2019 Spot Bond			8.82000	100.55237	8.77000	100.61359				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A On 21/08/2019 Spot Bond				101.05632		101.03236				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A On 21/08/2019 Spot Bond				101.10509		101.08004				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A On 21/08/2019 Spot Bond			8.93000	99.94903	8.88000	100.00968				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B On 21/08/2019 Spot Bond				101.15993		101.13364				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				101.15993		101.13364				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				101.15993		101.13364				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				101.15993		101.13364				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				102.62415		102.59768				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12C: On 21/08/2019 Spot Bond				102.62415		102.59768				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				101.25733		101.22886				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				101.25612		101.22767				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				101.65206		101.61469				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				101.65206		101.61469				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				101.75056		101.71333				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				101.64478		101.60758				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				101.03437		101.01091				0.00	0	120,072,300
Total TH13A1 SPOT										0.00	0	120,072,300
Total For TH13A1										0.00	0	120,072,300
TH13A: On 21/08/2018 Spot Bond				101.06121		101.03714				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A: On 21/08/2020 Spot Bond				101.48470		101.46006				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			9.06000	101.76658	9.01000	101.86710				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				101.03559		101.01210				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13A6 On 21/08/2018 Spot Bond				101.39824		101.37516				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond				100.53259		100.50676				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A8 On 21/08/2020 Spot Bond			8.95000	102.85038	8.90000	102.95197				0.00	0	50,000,000
Total TH13A8 SPOT										0.00	0	50,000,000
Total For TH13A8										0.00	0	50,000,000
TH13A9 On 21/08/2018 Spot Bond				101.25401		101.23096				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond				101.15982		101.13354				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond				101.16104		101.13473				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond				101.17267		101.14669				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B4 On 21/08/2020 Spot Bond				101.14861		101.12317				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B5 On 21/08/2020 Spot Bond				101.15617		101.12997				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond				101.24503		101.21682				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C2 On 21/08/2020 Spot Bond				101.25476		101.22634				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C3 On 21/08/2020 Spot Bond				101.23279		101.20544				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH13C On 21/08/2020 Spot Bond				101.25682		101.22892			0.00	0	0
Total TH13C4 SPOT									0.00	0	0
Total For TH13C4									0.00	0	0
TH13C On 21/08/2020 Spot Bond				101.31192		101.28221			0.00	0	0
Total TH13C5 SPOT									0.00	0	0
Total For TH13C5									0.00	0	0
TH13D On 21/08/2020 Spot Bond				101.64567		101.60844			0.00	0	0
Total TH13D1 SPOT									0.00	0	0
Total For TH13D1									0.00	0	0
TH13D On 21/08/2020 Spot Bond				101.64567		101.60844			0.00	0	0
Total TH13D2 SPOT									0.00	0	0
Total For TH13D2									0.00	0	0
TH13D On 21/08/2020 Spot Bond				101.65146		101.61455			0.00	0	0
Total TH13D3 SPOT									0.00	0	0
Total For TH13D3									0.00	0	0
TH13D On 21/08/2020 Spot Bond				101.63360		101.59709			0.00	0	0
Total TH13D4 SPOT									0.00	0	0
Total For TH13D4									0.00	0	0
TH13D On 21/08/2020 Spot Bond				101.66990		101.63212			0.00	0	0
Total TH13D5 SPOT									0.00	0	0
Total For TH13D5									0.00	0	0
TH14A On 21/11/2017 Spot Bond				100.97489		100.95187			0.00	0	0
Total TH14A1 SPOT									0.00	0	0
Total For TH14A1									0.00	0	0
TH14A On 21/11/2019 Spot Bond				101.37672		101.35246			0.00	0	0
Total TH14A2 SPOT									0.00	0	0
Total For TH14A2									0.00	0	0
TH14A On 21/11/2021 Spot Bond				101.12191		101.09647			0.00	0	0
Total TH14A3 SPOT									0.00	0	0
Total For TH14A3									0.00	0	0
TH14A On 21/11/2021 Spot Bond			9.08500	107.16111	9.03000	107.32549			0.00	0	0
Total TH14A4 SPOT									0.00	0	0
Total For TH14A4									0.00	0	0
TH14A On 21/02/2018 Spot Bond				100.98307		100.96076			0.00	0	0
Total TH14A5 SPOT									0.00	0	0
Total For TH14A5									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH14A6 On 21/11/2019 Spot Bond				101.66191		101.63818			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				101.11218		101.08695			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			9.03500	104.52671	8.98000	104.68934		1,807,000,000,000.00	200,000,000	200,000,000	
Total TH14A8 SPOT								1,807,000,000,000.00	200,000,000	200,000,000	
Total For TH14A8								1,807,000,000,000.00	200,000,000	200,000,000	
TH14A9 On 21/05/2018 Spot Bond				100.99780		100.97516			0.00	0	0
Total TH14A9 SPOT									0.00	0	0
Total For TH14A9									0.00	0	0
TH14B1 On 21/11/2021 Spot Bond				101.19614		101.16903			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				101.15964		101.13335			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				101.14504		101.11908			0.00	0	0
Total TH14B3 SPOT									0.00	0	0
Total For TH14B3									0.00	0	0
TH14C1 On 21/11/2021 Spot Bond				101.25694		101.22845			0.00	0	0
Total TH14C1 SPOT									0.00	0	0
Total For TH14C1									0.00	0	0
TH14C2 On 21/11/2021 Spot Bond				101.23263		101.20469			0.00	0	0
Total TH14C2 SPOT									0.00	0	0
Total For TH14C2									0.00	0	0
TH14C3 On 21/11/2021 Spot Bond				101.21803		101.19042			0.00	0	0
Total TH14C3 SPOT									0.00	0	0
Total For TH14C3									0.00	0	0
TH14D1 On 21/11/2021 Spot Bond				101.62090		101.58419			0.00	0	0
Total TH14D1 SPOT									0.00	0	0
Total For TH14D1									0.00	0	0
TH14D2 On 21/11/2021 Spot Bond				101.59547		101.55934			0.00	0	0
Total TH14D2 SPOT									0.00	0	0
Total For TH14D2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH14D: On 21/11/2021 Spot Bond				101.56034		101.52500			0.00	0	0
Total TH14D3 SPOT									0.00	0	0
Total For TH14D3									0.00	0	0
TH9A1: On 18/07/2019 Spot Bond				102.62386		102.60094			0.00	0	0
Total TH9A12 SPOT									0.00	0	0
Total For TH9A12									0.00	0	0
THE9B: On 18/07/2019 Spot Bond				102.09532		102.06970			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				104.31891		104.29282			0.00	0	0
Total THE9C4 SPOT									0.00	0	0
Total For THE9C4									0.00	0	0
THE9D: On 18/07/2019 Spot Bond				102.97920		102.94211			0.00	0	0
Total THE9D4 SPOT									0.00	0	0
Total For THE9D4									0.00	0	0
TL20 On 22/02/2020 Spot Bond			8.66000	98.08563	8.63000	98.12339			0.00	0	2,480,000,000
Total TL20 SPOT									0.00	0	2,480,000,000
Total For TL20									0.00	0	2,480,000,000
TL20/R: On 22/02/2020 Spot Bond			100.00000	27.21227	100.00000	27.16064			0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	111.98600	10.00000	111.95600			0.00	0	0
Total TL20/R207 SPOT									0.00	0	0
Total For TL20/R207									0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TL21U SPOT									0.00	0	0
Total For TL21U									0.00	0	0
TL22 On 04/03/2021 Spot Bond				100.73960		100.71488			0.00	0	0
Total TL22 SPOT									0.00	0	0
Total For TL22									0.00	0	0
TL23 On 05/09/2022 Spot Bond				100.76087		100.73540			0.00	0	0
Total TL23 SPOT									0.00	0	0
Total For TL23									0.00	0	0
TL24 On 05/09/2022 Spot Bond			9.13000	100.38504	9.08000	100.55484			0.00	0	0
Total TL24 SPOT									0.00	0	0
Total For TL24									0.00	0	0
TL25 On 04/09/2024 Spot Bond			9.66000	100.35718	9.61000	100.57887			0.00	0	0
Total TL25 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TL25									0.00	0	0
TLC02 On 22/03/2018 Spot Bond				100.29148		100.26696			0.00	0	0
Total TLC02 SPOT									0.00	0	0
Total For TLC02									0.00	0	0
TLC03 On 22/03/2018 Spot Bond				100.27328		100.25226			0.00	27,500,000	27,500,000
Total TLC03 SPOT									0.00	27,500,000	27,500,000
Total For TLC03									0.00	27,500,000	27,500,000
TN17 On 14/11/2017 Spot Bond			6.87500	103.84263	6.84000	103.82726		11,000,000,000,000.00	1,600,000,000	800,000,000	
Total TN17 SPOT								11,000,000,000,000.00	1,600,000,000	800,000,000	
Total For TN17								11,000,000,000,000.00	1,600,000,000	800,000,000	
TN17/R On 14/11/2017 Spot Bond			100.00000	94.29167	100.00000	94.05942			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			8.82500	104.78091	8.77000	104.90014		727,044,095,000.00	82,384,600	56,787,260,079	
Total TN20 SPOT								727,044,095,000.00	82,384,600	56,787,260,079	
Total For TN20								727,044,095,000.00	82,384,600	56,787,260,079	
TN20/R On 17/09/2020 Spot Bond			100.00000	19.11268	100.00000	19.06991			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	100.00000	100.00000	100.00000			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	17.07567	100.00000	17.01659			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			9.47000	110.49058	9.42000	110.69938		560,624,000,000.00	59,200,000	4,259,600,000	
Total TN23 SPOT								560,624,000,000.00	59,200,000	4,259,600,000	
Total For TN23								560,624,000,000.00	59,200,000	4,259,600,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	15.73767	100.00000	15.70304			0.00	0	0
Total TN23/R2023 SPOT								0.00	0	0	
Total For TN23/R2023								0.00	0	0	
TN25 On 19/08/2025 Spot Bond			10.40000	96.43233	10.35000	96.66242		52,000,000,000,000.00	5,000,000,000	16,580,000,000	
Total TN25 SPOT								52,000,000,000,000.00	5,000,000,000	16,580,000,000	
Total For TN25								52,000,000,000,000.00	5,000,000,000	16,580,000,000	
TN25/R On 19/08/2025 Spot Bond			100.00000	10.68949	100.00000	10.66596			0.00	0	0
Total TN25/R186 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TN25/R186									0.00	0	0
TN27 On 14/11/2027 Spot Bond			10.55000	93.35513	10.50000	93.61475			1,222,745,000,000.00	115,900,000	3,012,700,000
Total TN27 SPOT									1,222,745,000,000.00	115,900,000	3,012,700,000
Total For TN27									1,222,745,000,000.00	115,900,000	3,012,700,000
TN27/R On 14/11/2027 Spot Bond			100.00000	12.24872	100.00000	12.22176			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			11.24500	94.85917	11.19500	95.15665			953,576,000,000.00	84,800,000	9,202,000,000
Total TN30 SPOT									953,576,000,000.00	84,800,000	9,202,000,000
Total For TN30									953,576,000,000.00	84,800,000	9,202,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	119.87565	8.00000	119.84996			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			11.81500	91.51426	11.78000	91.74139			0.00	0	3,300,000,000
Total TN40 SPOT									0.00	0	3,300,000,000
Total For TN40									0.00	0	3,300,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	99.88563	10.75000	99.85706			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				101.06751		101.04377			0.00	0	10,000,000
Total TNF18 SPOT									0.00	0	10,000,000
Total For TNF18									0.00	0	10,000,000
TORQ1 On 15/08/2018 Spot Bond				101.42170		101.39344			0.00	0	0
Total TORQ10 SPOT									0.00	0	0
Total For TORQ10									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.83034		100.80559			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				101.62816		101.59579			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				101.22811		101.20370			0.00	0	0
Total TORQ7 SPOT									0.00	0	0
Total For TORQ7									0.00	0	0
TORQ8 On 15/08/2018 Spot Bond				101.25579		101.23083			0.00	0	0
Total TORQ8 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TORQ8										0.00	0	0
TORQ9 On 15/08/2018 Spot Bond				101.29728		101.27150				0.00	0	0
Total TORQ9 SPOT										0.00	0	0
Total For TORQ9										0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	111.98600	10.00000	111.95600				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				100.19370		100.17305				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				100.10455		100.08313				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				101.30155		101.27808				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			9.04500	104.52137	8.99000	104.64575				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				100.50495		100.47976				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				100.52806		100.50175				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			9.21000	104.20719	9.16000	104.31855				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				100.50552		100.48029				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				100.52806		100.50175				0.00	0	0
Total TRA2A5 SPOT										0.00	0	0
Total For TRA2A5										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			9.01000	104.81670	8.96000	104.92943				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRA2A6										0.00	0	0
TRA2B On 14/12/2020 Spot Bond				100.56475		100.53669				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				100.57886		100.55012				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				100.63801		100.60644				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				100.66051		100.62787				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				100.80637		100.76673				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				100.80637		100.76673				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				100.53528		100.50941				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	100.00000	100.00000	100.00000				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				100.53384		100.50727				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	100.00000	100.00000	100.00000				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				100.53667		100.50996				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAC2U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2019 Spot Bond				102.47721		102.44966				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	100.00000	100.00000	100.00000				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				103.05793		103.02257				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP22 On 26/10/2017 Spot Bond				99.55045		99.52905				0.00	0	0
Total TSP220 SPOT										0.00	0	0
Total For TSP220										0.00	0	0
TSP221 On 26/04/2018 Spot Bond				95.62926		95.60773				0.00	0	0
Total TSP221 SPOT										0.00	0	0
Total For TSP221										0.00	0	0
TSP222 On 10/05/2018 Spot Bond				95.32127		95.29970				0.00	0	0
Total TSP222 SPOT										0.00	0	0
Total For TSP222										0.00	0	0
TSP223 On 23/11/2017 Spot Bond				98.95197		98.93058				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				95.03285		95.01134				0.00	0	0
Total TSP224 SPOT										0.00	0	0
Total For TSP224										0.00	0	0
TSP225 On 07/12/2017 Spot Bond				98.65380		98.63243				0.00	0	0
Total TSP225 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSP225										0.00	0	0
TSP225 On 07/06/2018 Spot Bond				94.77673		94.75542				0.00	0	0
Total TSP226 SPOT										0.00	0	0
Total For TSP226										0.00	0	0
TSP226 On 21/06/2018 Spot Bond				94.48953		94.46834				0.00	0	0
Total TSP227 SPOT										0.00	0	0
Total For TSP227										0.00	0	0
TTO011 On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				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				102.02250		101.99364				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC23 On 09/10/2017 Spot Bond				101.93364		101.91216				0.00	0	0
Total TWC239 SPOT										0.00	0	0
Total For TWC239										0.00	0	0
TWC24 On 13/10/2017 Spot Bond				101.70978		101.68967				0.00	0	0
Total TWC240 SPOT										0.00	0	0
Total For TWC240										0.00	0	0
TWC24 On 16/10/2017 Spot Bond				101.78325		101.76176				0.00	0	0
Total TWC242 SPOT										0.00	0	0
Total For TWC242										0.00	0	0
TWC24 On 23/10/2017 Spot Bond				101.51660		101.49582				0.00	0	0
Total TWC243 SPOT										0.00	0	0
Total For TWC243										0.00	0	0
TWC24 On 26/10/2017 Spot Bond				101.47505		101.45427				0.00	0	0
Total TWC244 SPOT										0.00	0	0
Total For TWC244										0.00	0	0
TWC24 On 10/11/2017 Spot Bond				101.13888		101.11817				0.00	0	0
Total TWC245 SPOT										0.00	0	0
Total For TWC245										0.00	0	0
TWC24 On 10/11/2017 Spot Bond				101.01464		100.99393				0.00	0	0
Total TWC246 SPOT										0.00	0	0
Total For TWC246										0.00	0	0
TWC24 On 14/11/2017 Spot Bond				100.99393		100.97322				0.00	0	0
Total TWC247 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TWC247									0.00	0	0
TWC24 On 27/11/2017 Spot Bond				100.78603		100.76534			0.00	0	0
Total TWC248 SPOT									0.00	0	0
Total For TWC248									0.00	0	0
TWC24 On 30/11/2017 Spot Bond				100.72205		100.70142			0.00	0	0
Total TWC249 SPOT									0.00	0	0
Total For TWC249									0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.04500	105.72135	8.99000	105.85889			0.00	0	0
Total UG21 SPOT									0.00	0	0
Total For UG21									0.00	0	0
UG26 On 09/03/2026 Spot Bond			10.57000	104.85687	10.52000	105.10964		641,176,200,000.00		60,660,000	1,400,000
Total UG26 SPOT								641,176,200,000.00		60,660,000	1,400,000
Total For UG26								641,176,200,000.00		60,660,000	1,400,000
VCJA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA1U SPOT									0.00	0	0
Total For VCJA1U									0.00	0	0
VCJA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA2U SPOT									0.00	0	0
Total For VCJA2U									0.00	0	0
VCJB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB1U SPOT									0.00	0	0
Total For VCJB1U									0.00	0	0
VCJB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB2U SPOT									0.00	0	0
Total For VCJB2U									0.00	0	0
VCPA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA1U SPOT									0.00	0	0
Total For VCPA1U									0.00	0	0
VCPA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA2U SPOT									0.00	0	0
Total For VCPA2U									0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB1U SPOT									0.00	0	0
Total For VCPB1U									0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB2U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For VCPB2U									0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA03U SPOT									0.00	0	0
Total For VJA03U									0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			0.00	0	0
Total VJB07U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VKC21 On 06/03/2018 Spot Bond				100.61774		100.59644				0.00	0	0
Total VKC21 SPOT										0.00	0	0
Total For VKC21										0.00	0	0
VKC22 On 29/03/2018 Spot Bond				100.12422		100.10349				0.00	50,000,000	50,000,000
Total VKC22 SPOT										0.00	50,000,000	50,000,000
Total For VKC22										0.00	50,000,000	50,000,000
VKE01L On 01/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				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				100.35039		100.32539				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				101.36411		101.34046				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				100.66043		100.63493				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				100.49050		100.45905				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				99.91024		99.88747				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				99.90851		99.88532				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	100.00000	100.00000	100.00000				0.00	0	0
Total VPA03U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				0.00	0	0
Total VPB08U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For VPB08U									0.00	0	0
VPB09I On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB09U SPOT									0.00	0	0
Total For VPB09U									0.00	0	0
VRI708 On 29/11/2017 Spot Bond				100.76027		100.73973			0.00	0	0
Total VRI708 SPOT									0.00	0	0
Total For VRI708									0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WRS2U SPOT									0.00	0	0
Total For WRS2U									0.00	0	0
WS05 On 01/08/2018 Spot Bond			2.90000	251.87723	2.90000	251.83383		4,048,690,000,000.00	1,396,100,000	1,896,100,000	
Total WS05 SPOT								4,048,690,000,000.00	1,396,100,000	1,896,100,000	
Total For WS05								4,048,690,000,000.00	1,396,100,000	1,896,100,000	
WSP3 On 28/05/2019 Spot Bond			7.54500	105.37618	7.51000	105.40921		0.00	0	0	
Total WSP3 SPOT								0.00	0	0	
Total For WSP3								0.00	0	0	
WSP4 On 28/05/2020 Spot Bond			7.95000	105.62359	7.90000	105.72060		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			8.29500	105.34039	8.24000	105.48990		0.00	0	0	
Total WSP5 SPOT								0.00	0	0	
Total For WSP5								0.00	0	0	
WSP5/f On 28/05/2021 Spot Bond			100.00000	16.71397	100.00000	16.67717		0.00	0	0	
Total WSP5/R203 SPOT								0.00	0	0	
Total For WSP5/R203								0.00	0	0	
Z083 On 30/09/2019 Spot Bond			6.93000	87.34435	6.89500	87.38669		0.00	0	0	
Total Z083 SPOT								0.00	0	0	
Total For Z083								0.00	0	0	
Total for SPOT								1.76e+017	723,099,698,575	379,850,146,981	
Total for SPOT :								1.76e+017	723,099,698,575	379,850,146,981	
Total Futures								1.76e+017	723,099,699,892	379,851,134,549	
Total Options								0.00	0	78,396	
Grand Total:								1.76e+017	723,099,699,892	379,851,212,945	