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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 10/05/2017

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 03/08/2017 Bond Future			10.70652	78.59457	10.77652	78.16396			0.00	0	9,466
ES33 On 02/11/2017 Bond Future			10.79702	76.30636	10.86952	75.86691			0.00	0	0
ES33 On 01/02/2018 Bond Future			10.88911	77.79498	10.96402	77.34769			0.00	0	0
Total ES33 Future									0.00	0	9,466
ES33 On 03/08/2017 Bond Future	10.54	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.54	Put			1,469.91000	1.46991	1,039,300		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.55	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.55	Put			1,406.90000	1.40690	976,290		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.53	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.53	Put			1,533.00000	1.53300	1,102,390		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.68	Put			1,156.93000	1.15693	717,480		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.66	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.66	Put			1,280.57000	1.28057	841,120		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.67	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.67	Put			1,218.71000	1.21871	779,260		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 01/02/2018 Bond Future	11.00	Call			213.43000	0.21343	660,720		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	01/02/2018	Bond Future	11.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	01/02/2018	Bond Future	11.01	Call			272.58000	0.27258	719,870		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			154.20000	0.15420	601,490		0.00	0	0
ES33	On	01/02/2018	Bond Future	10.99	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	9,466
ES42	On	03/08/2017	Bond Future			10.96328	81.54935	11.03334	81.06534			0.00	0	7,957
ES42	On	02/11/2017	Bond Future			11.05474	78.84793	11.12733	78.35403			0.00	0	0
ES42	On	01/02/2018	Bond Future			11.14482	80.38609	11.21978	79.88332			0.00	0	0
Total ES42 Future												0.00	0	7,957
Total For ES42												0.00	0	7,957
I2025	On	03/08/2017	Bond Future			129.37312	129.37312	129.47718	129.47718			0.00	0	2,414
I2025	On	02/11/2017	Bond Future			131.88447	131.88447	131.99032	131.99032			0.00	0	0
I2025	On	01/02/2018	Bond Future			133.17376	133.17376	133.28512	133.28512			0.00	0	0
Total I2025 Future												0.00	0	2,414
I2025	On	03/08/2017	Bond Future	133.97	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.97	Put			4,492.82000	4.49282	4,596,880		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.98	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.98	Put			4,502.82000	4.50282	4,606,880		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.96	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.96	Put			4,482.82000	4.48282	4,586,880		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.98	Put			989.68000	0.98968	1,095,530		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			969.68000	0.96968	1,075,530		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			979.68000	0.97968	1,085,530		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	Put			604.88000	0.60488	716,240		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			614.88000	0.61488	726,240		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			594.88000	0.59488	706,240		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.89	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	2,414
I2029	On	01/02/2018	Bond Future			104.06107	104.06107	103.99827	103.99827			0.00	0	0
Total I2029 Future												0.00	0	0
Total For I2029												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2033	On	03/08/2017	Bond Future			106.39072	106.39072	106.32487	106.32487			0.00	0	6,134
I2033	On	02/11/2017	Bond Future			107.37919	107.37919	107.31174	107.31174			0.00	0	0
I2033	On	01/02/2018	Bond Future			109.52976	109.52976	109.46374	109.46374			0.00	0	0
Total I2033 Future												0.00	0	6,134
I2033	On	03/08/2017	Bond Future	113.13	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.13	Put			6,805.13000	6.80513	6,739,280		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.14	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.14	Put			6,815.13000	6.81513	6,749,280		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.12	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.12	Put			6,795.13000	6.79513	6,729,280		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Put			2,768.26000	2.76826	2,700,810		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			2,778.26000	2.77826	2,710,810		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			2,758.26000	2.75826	2,690,810		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.66	Put			196.26000	0.19626	130,240		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			176.26000	0.17626	110,240		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			186.26000	0.18626	120,240		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	6,134
I2038	On	03/08/2017	Bond Future			131.25970	131.25970	131.17783	131.17783			0.00	0	22,439
I2038	On	02/11/2017	Bond Future			133.80752	133.80752	133.72377	133.72377			0.00	0	0
I2038	On	01/02/2018	Bond Future			134.96644	134.96644	134.88434	134.88434			0.00	0	0
Total I2038 Future												0.00	0	22,439
I2038	On	03/08/2017	Bond Future	141.18	Put			10,002.17000	10.00217	9,920,300		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.16	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.16	Put			9,982.17000	9.98217	9,900,300		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.17	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.17	Put			9,992.17000	9.99217	9,910,300		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.18	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	Put			3,076.23000	3.07623	2,992,480		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			3,086.23000	3.08623	3,002,480		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			3,096.23000	3.09623	3,012,480		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On	01/02/2018	Bond Future	136.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.93	Put			2,045.66000	2.04566	1,963,560		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			2,055.66000	2.05566	1,973,560		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			2,065.66000	2.06566	1,983,560		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	22,439
I2046	On	03/08/2017	Bond Future			127.90894	127.90894	127.82917	127.82917			0.00	0	22,790
I2046	On	02/11/2017	Bond Future			128.80857	128.80857	128.72689	128.72689			0.00	0	0
I2046	On	01/02/2018	Bond Future			131.38849	131.38849	131.30840	131.30840			0.00	0	0
Total I2046 Future												0.00	0	22,790
I2046	On	03/08/2017	Bond Future	141.17	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.17	Put			13,340.83000	13.34083	13,261,060		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.18	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.18	Put			13,350.83000	13.35083	13,271,060		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.19	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.19	Put			13,360.83000	13.36083	13,281,060		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.31	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.31	Put			7,583.11000	7.58311	7,501,430		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			7,593.11000	7.59311	7,511,430		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			7,573.11000	7.57311	7,491,430		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			1,601.60000	1.60160	1,521,510		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			1,611.60000	1.61160	1,531,510		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			1,591.60000	1.59160	1,511,510		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	22,790
I2050	On	03/08/2017	Bond Future			135.67091	135.67091	135.58502	135.58502			0.00	0	26,009
I2050	On	02/11/2017	Bond Future			138.30441	138.30441	138.21651	138.21651			0.00	0	0
I2050	On	01/02/2018	Bond Future			139.38255	139.38255	139.29647	139.29647			0.00	0	0
Total I2050 Future												0.00	0	26,009
I2050	On	03/08/2017	Bond Future	149.23	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.23	Put			13,644.98000	13.64498	13,559,090		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.24	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.24	Put			13,654.98000	13.65498	13,569,090		0.00	0	0

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I2050	On	03/08/2017	Bond Future	149.22	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.22	Put			13,634.98000	13.63498	13,549,090		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.66	Put			6,443.49000	6.44349	6,355,590		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.67	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.67	Put			6,453.49000	6.45349	6,365,590		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			6,433.49000	6.43349	6,345,590		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			943.53000	0.94353	857,450		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			953.53000	0.95353	867,450		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			933.53000	0.93353	847,450		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	26,009
R186	On	03/08/2017	Bond Future			8.78113	112.17957	8.85027	111.71438		8.02	266,538,658.32	2,376	86,882
R186	On	02/11/2017	Bond Future			8.82298	114.32574	8.89518	113.85074		7.95	0.00	0	4
R186	On	01/02/2018	Bond Future			8.86194	111.25309	8.93706	110.77001		8.25	0.00	0	0
Total R186 Future												266,538,658.32	2,376	86,886
R186	On	03/08/2017	Bond Future	8.92	Call			1,977.07000	1.97707	2,251,920	8.12	0.00	0	0
R186	On	03/08/2017	Bond Future	8.92	Put			1,510.56000	1.51056	1,320,220	8.12	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Call			2,014.24000	2.01424	2,291,830	8.13	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Put			1,481.04000	1.48104	1,293,440	8.13	0.00	0	0
R186	On	03/08/2017	Bond Future	9.00	Call			2,284.68000	2.28468	2,581,020	8.17	0.00	0	0
R186	On	03/08/2017	Bond Future	9.00	Put			1,286.18000	1.28618	1,117,330	8.17	0.00	0	2,604
R186	On	03/08/2017	Bond Future	9.50	Call			4,652.45000	4.65245	5,052,660	8.48	0.00	0	0
R186	On	03/08/2017	Bond Future	9.50	Put			405.94000	0.40594	340,960	8.48	0.00	0	6,500
R186	On	03/08/2017	Bond Future	9.35	Call			3,874.86000	3.87486	4,250,930	8.39	0.00	0	0
R186	On	03/08/2017	Bond Future	9.35	Put			589.01000	0.58901	499,890	8.39	0.00	0	750
R186	On	03/08/2017	Bond Future	8.91	Call			1,940.28000	1.94028	2,212,370	8.12	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Put			1,540.51000	1.54051	1,347,410	8.12	0.00	0	0
R186	On	03/08/2017	Bond Future	8.85	Call			1,727.50000	1.72750	1,982,780	8.08	0.00	0	0
R186	On	03/08/2017	Bond Future	8.85	Put			1,729.32000	1.72932	1,519,410	8.08	0.00	0	750
R186	On	02/11/2017	Bond Future	8.88	Call			2,552.13000	2.55213	2,691,980	7.91	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Put			2,651.77000	2.65177	2,316,620	7.91	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Call			2,585.52000	2.58552	2,726,730	7.91	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Put			2,619.51000	2.61951	2,285,720	7.91	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Call			2,619.46000	2.61946	2,762,050	7.91	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Put			2,587.85000	2.58785	2,255,440	7.91	0.00	0	0

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	Put			3,054.76000	3.05476	2,812,030	8.24	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Call			3,235.65000	3.23565	3,476,440	8.24	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Put			3,024.72000	3.02472	2,782,430	8.24	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Call			3,269.77000	3.26977	3,511,390	8.24	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Put			2,994.90000	2.99490	2,753,440	8.24	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Call			3,201.71000	3.20171	3,442,060	8.24	0.00	0	0
Total R186 Option												0.00	0	10,604
Total For R186												266,538,658.32	2,376	97,490
R197	On	03/08/2017	Bond Future			297.83323	297.83323	297.81390	297.81390			0.00	0	2,350
R197	On	02/11/2017	Bond Future			303.61476	303.61476	303.59438	303.59438			0.00	0	0
R197	On	01/02/2018	Bond Future			302.64154	302.64154	302.62856	302.62856			0.00	0	0
Total R197 Future												0.00	0	2,350
R197	On	03/08/2017	Bond Future	308.06	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/08/2017	Bond Future	308.06	Put			10,246.10000	10.24610	10,226,770		0.00	0	0
R197	On	03/08/2017	Bond Future	308.07	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/08/2017	Bond Future	308.07	Put			10,256.10000	10.25610	10,236,770		0.00	0	0
R197	On	03/08/2017	Bond Future	308.05	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/08/2017	Bond Future	308.05	Put			10,236.10000	10.23610	10,216,770		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			1,565.62000	1.56562	1,545,240		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	Put			1,575.62000	1.57562	1,555,240		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			1,555.62000	1.55562	1,535,240		0.00	0	0
R197	On	01/02/2018	Bond Future	301.68	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.66	Call			968.56000	0.96856	981,540		0.00	0	0
R197	On	01/02/2018	Bond Future	301.66	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.67	Call			958.56000	0.95856	971,540		0.00	0	0
R197	On	01/02/2018	Bond Future	301.67	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.68	Call			948.56000	0.94856	961,540		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	2,350
R202	On	03/08/2017	Bond Future			244.83372	244.83372	244.04742	244.04742			0.00	0	30,577
R202	On	02/11/2017	Bond Future			249.58645	249.58645	248.78423	248.78423			0.00	0	0
R202	On	01/02/2018	Bond Future			250.83839	250.83839	250.02669	250.02669			0.00	0	0
Total R202 Future												0.00	0	30,577
R202	On	03/08/2017	Bond Future	258.37	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/08/2017	Bond Future	258.37	Put			14,322.58000	14.32258	13,536,280		0.00	0	0
R202	On	03/08/2017	Bond Future	258.35	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/08/2017	Bond Future	258.35	Put			14,302.58000	14.30258	13,516,280		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	03/08/2017	Bond Future	258.36	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/08/2017	Bond Future	258.36	Put			14,312.58000	14.31258	13,526,280		0.00	0	0
R202	On	02/11/2017	Bond Future	253.90	Put			5,115.77000	5.11577	4,313,550		0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Put			5,125.77000	5.12577	4,323,550		0.00	0	0
R202	On	02/11/2017	Bond Future	253.89	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.89	Put			5,105.77000	5.10577	4,303,550		0.00	0	0
R202	On	02/11/2017	Bond Future	253.90	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	01/02/2018	Bond Future	249.07	Call			956.69000	0.95669	1,768,390		0.00	0	0
R202	On	01/02/2018	Bond Future	249.07	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Call			946.69000	0.94669	1,758,390		0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Call			966.69000	0.96669	1,778,390		0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Put			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	30,577
R2023	On	03/08/2017	Bond Future			8.17764	101.50105	8.24694	101.20026		5.34	0.00	0	32,290
R2023	On	02/11/2017	Bond Future			8.20435	99.51249	8.27786	99.20515		4.85	0.00	0	0
R2023	On	01/02/2018	Bond Future			8.22683	101.45381	8.30458	101.14150		5.00	0.00	0	0
Total R2023 Future												0.00	0	32,290
R2023	On	03/08/2017	Bond Future	8.59	Call			1,960.48000	1.96048	2,172,630	5.46	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Put			488.05000	0.48805	399,410	5.46	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Call			1,991.21000	1.99121	2,204,980	5.47	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Put			476.27000	0.47627	389,250	5.47	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Call			1,930.12000	1.93012	2,140,630	5.46	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Put			500.23000	0.50023	409,950	5.46	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Call			2,089.52000	2.08952	2,246,200	4.95	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Put			879.75000	0.87975	729,090	4.95	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Call			2,115.92000	2.11592	2,274,650	4.96	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Put			865.06000	0.86506	716,450	4.96	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Call			2,063.02000	2.06302	2,218,160	4.95	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Put			894.35000	0.89435	742,150	4.95	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Call			1,776.44000	1.77644	1,928,580	5.02	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Put			1,714.65000	1.71465	1,554,480	5.02	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Call			1,797.10000	1.79710	1,951,080	5.03	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Put			1,695.26000	1.69526	1,536,930	5.03	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Call			1,755.56000	1.75556	1,906,560	5.02	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Put			1,733.84000	1.73384	1,572,530	5.02	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	32,290

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	03/08/2017	Bond Future			9.23421	91.13741	9.30316	90.66626			7,655,542.44	84	31,984
R2030	On	02/11/2017	Bond Future			9.28052	92.88096	9.35192	92.40004			0.00	0	0
R2030	On	01/02/2018	Bond Future			9.32496	90.68776	9.39871	90.19842			0.00	0	0
Total R2030 Future												7,655,542.44	84	31,984
R2030	On	03/08/2017	Bond Future	9.34	Call			250.36000	0.25036	721,510		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.35	Call			318.15000	0.31815	789,300		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.33	Call			182.49000	0.18249	653,640		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.33	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	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			0.00000	0.00000	400,880		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Put			80.04000	0.08004	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.35	Call			0.00000	0.00000	468,040		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.35	Put			12.88000	0.01288	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.36	Call			54.20000	0.05420	535,120		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	Call			0.00000	0.00000	431,740		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	Put			57.60000	0.05760	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.37	Call			0.00000	0.00000	299,280		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.37	Put			190.06000	0.19006	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Call			0.00000	0.00000	365,540		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Put			123.80000	0.12380	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												7,655,542.44	84	31,984
R2032	On	03/08/2017	Bond Future			9.38727	93.95709	9.46112	93.41563		11.24	0.00	0	21,380
R2032	On	02/11/2017	Bond Future			9.43782	91.59669	9.51419	91.04414		11.88	0.00	0	0
R2032	On	01/02/2018	Bond Future			9.48639	93.38361	9.56515	92.82117		11.67	0.00	0	0
Total R2032 Future												0.00	0	21,380
R2032	On	03/08/2017	Bond Future	9.44	Call			1,969.68000	1.96968	2,222,550	11.21	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Put			2,124.05000	2.12405	1,835,460	11.21	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Call			2,006.23000	2.00623	2,261,660	11.21	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Put			2,087.46000	2.08746	1,801,430	11.21	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Call			1,933.51000	1.93351	2,183,810	11.20	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Put			2,161.11000	2.16111	1,869,950	11.20	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Call			2,835.69000	2.83569	3,198,970	11.88	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Put			3,010.19000	3.01019	2,820,920	11.88	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Call			2,871.35000	2.87135	3,236,730	11.88	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Put			2,973.65000	2.97365	2,786,480	11.88	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Call			2,800.27000	2.80027	3,161,460	11.87	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Put			3,047.04000	3.04704	2,855,680	11.87	0.00	0	0

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	01/02/2018	Bond Future	9.56	Call			3,660.42000	3.66042	3,989,850	11.72	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.56	Put			3,697.04000	3.69704	3,464,030	11.72	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Call			3,696.78000	3.69678	4,027,900	11.72	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Put			3,662.30000	3.66230	3,430,980	11.72	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Call			3,623.93000	3.62393	3,951,650	11.71	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Put			3,731.73000	3.73173	3,497,010	11.71	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	21,380
R2035	On	03/08/2017	Bond Future			9.55822	98.11030	9.62688	97.55914			9,614,809.40	98	9,951
R2035	On	02/11/2017	Bond Future			9.61179	95.48629	9.68272	94.92376			0.00	0	0
R2035	On	01/02/2018	Bond Future			9.66466	97.34907	9.73775	96.77653			0.00	0	0
Total R2035 Future												9,614,809.40	98	9,951
R2035	On	03/08/2017	Bond Future	9.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Put			941.19000	0.94119	390,030		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.52	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.52	Put			860.11000	0.86011	308,950		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.50	Put			1,022.38000	1.02238	471,220		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Put			736.38000	0.73638	173,850		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Put			656.54000	0.65654	94,010		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Put			576.80000	0.57680	14,270		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.73	Call			0.00000	0.00000	512,080		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.73	Put			60.46000	0.06046	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.74	Call			17.54000	0.01754	590,080		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			95.44000	0.09544	667,980		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												9,614,809.40	98	9,951
R2037	On	03/08/2017	Bond Future			9.64228	90.22631	9.71110	89.67604		13.27	0.00	0	57,179
R2037	On	02/11/2017	Bond Future			9.69238	91.95235	9.76336	91.39078		13.47	0.00	0	233
R2037	On	01/02/2018	Bond Future			9.74115	89.49077	9.81420	88.91910		13.86	0.00	0	0
Total R2037 Future												0.00	0	57,412
R2037	On	03/08/2017	Bond Future	9.57	Put			2,930.18000	2.93018	2,598,110	13.17	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Call			1,831.46000	1.83146	2,051,990	13.18	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Put			2,884.27000	2.88427	2,554,530	13.18	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Call			1,761.64000	1.76164	1,977,360	13.16	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	03/08/2017	Bond Future	9.56	Put			2,976.76000	2.97676	2,642,210	13.16	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Call			1,796.27000	1.79627	2,014,470	13.17	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Call			3,108.24000	3.10824	3,295,370	13.42	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Put			3,927.82000	3.92782	3,553,380	13.42	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Call			3,145.08000	3.14508	3,334,250	13.43	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Put			3,884.86000	3.88486	3,512,460	13.43	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Call			3,071.39000	3.07139	3,256,720	13.42	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Put			3,970.89000	3.97089	3,594,650	13.42	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Call			4,189.79000	4.18979	4,507,970	13.91	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Put			4,222.51000	4.22251	3,969,020	13.91	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Call			4,229.63000	4.22963	4,549,470	13.92	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Put			4,184.49000	4.18449	3,932,660	13.92	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Call			4,269.64000	4.26964	4,591,140	13.93	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Put			4,146.75000	4.14675	3,896,580	13.93	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	57,412
R204	On	03/08/2017	Bond Future			7.43647	101.75586	7.50065	101.67329		1.07	0.00	0	41,363
R204	On	02/11/2017	Bond Future			7.35875	103.70266	7.43870	103.61766		0.56	0.00	0	0
R204	On	01/02/2018	Bond Future			7.19743	101.68541	7.29992	101.59979		0.81	0.00	0	0
Total R204 Future												0.00	0	41,363
R204	On	03/08/2017	Bond Future	7.76	Call			420.63000	0.42063	483,680	1.10	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Put			87.91000	0.08791	68,390	1.10	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Call			430.19000	0.43019	493,820	1.10	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Put			84.68000	0.08468	65,740	1.10	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Call			411.16000	0.41116	473,610	1.10	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Put			91.24000	0.09124	71,120	1.10	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Call			441.42000	0.44142	451,740	0.59	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Put			111.47000	0.11147	36,790	0.59	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Call			449.16000	0.44916	460,780	0.59	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Put			108.64000	0.10864	35,260	0.59	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Call			433.73000	0.43373	442,930	0.59	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Put			114.36000	0.11436	38,560	0.59	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Call			258.43000	0.25843	301,310	0.79	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Put			291.76000	0.29176	249,020	0.79	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Call			262.80000	0.26280	306,090	0.79	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Put			287.78000	0.28778	245,450	0.79	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Call			254.09000	0.25409	296,560	0.79	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Put			295.78000	0.29578	252,630	0.79	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	41,363

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	03/08/2017	Bond Future			9.73314	93.54836	9.80198	92.96147		13.93	0.00	0	13,816
R2040	On	02/11/2017	Bond Future			9.78422	95.33794	9.85519	94.73908		14.16	0.00	0	0
R2040	On	01/02/2018	Bond Future			9.83408	92.69209	9.90710	92.08243		14.56	0.00	0	0
Total R2040 Future												0.00	0	13,816
R2040	On	03/08/2017	Bond Future	9.61	Put			3,417.21000	3.41721	3,075,770	13.85	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Call			1,800.01000	1.80001	2,048,640	13.85	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Put			3,364.72000	3.36472	3,026,460	13.85	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Call			1,835.16000	1.83516	2,086,970	13.86	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Put			3,312.77000	3.31277	2,977,690	13.86	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.61	Call			1,765.28000	1.76528	2,010,730	13.85	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Call			3,060.84000	3.06084	3,201,190	13.97	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Put			4,723.22000	4.72322	4,264,710	13.97	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Call			3,097.84000	3.09784	3,240,250	13.98	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Put			4,673.88000	4.67388	4,217,430	13.98	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Call			3,023.83000	3.02383	3,162,120	13.96	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Put			4,772.68000	4.77268	4,312,110	13.96	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Call			4,492.85000	4.49285	4,824,840	14.68	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Put			4,718.35000	4.71835	4,440,680	14.68	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Call			4,534.73000	4.53473	4,868,460	14.69	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Put			4,676.92000	4.67692	4,400,990	14.69	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Call			4,451.15000	4.45115	4,781,400	14.67	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Put			4,760.09000	4.76009	4,480,680	14.67	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												0.00	0	13,816
R2044	On	03/08/2017	Bond Future			9.78741	90.43071	9.85619	89.84112		14.58	0.00	0	22,344
R2044	On	02/11/2017	Bond Future			9.83783	92.16069	9.90870	91.55906		14.86	0.00	0	200
R2044	On	01/02/2018	Bond Future			9.88708	89.57797	9.95995	88.96551		15.27	0.00	0	0
Total R2044 Future												0.00	0	22,544
R2044	On	03/08/2017	Bond Future	9.62	Put			3,703.62000	3.70362	3,342,750	14.50	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Call			1,684.16000	1.68416	1,916,010	14.51	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Put			3,648.26000	3.64826	3,290,520	14.51	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Call			1,717.73000	1.71773	1,952,730	14.51	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Put			3,593.45000	3.59345	3,238,860	14.51	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Call			1,651.00000	1.65100	1,879,720	14.50	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Call			2,963.41000	2.96341	3,090,010	14.67	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Put			5,017.67000	5.01767	4,542,640	14.67	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Call			2,999.82000	2.99982	3,128,430	14.67	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Put			4,966.41000	4.96641	4,493,390	14.67	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Call			2,926.99000	2.92699	3,052,110	14.66	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Put			5,069.06000	5.06906	4,592,550	14.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	01/02/2018	Bond Future	9.89	Put			4,985.90000	4.98590	4,630,830	15.20	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Call			4,439.31000	4.43931	4,697,570	15.21	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Put			4,942.65000	4.94265	4,588,450	15.21	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Call			4,480.66000	4.48066	4,739,790	15.22	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Put			4,899.71000	4.89971	4,546,380	15.22	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Call			4,398.12000	4.39812	4,655,510	15.20	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	22,544
R2048	On	03/08/2017	Bond Future			9.77214	93.92334	9.84064	93.32187		14.43	0.00	0	69,421
R2048	On	02/11/2017	Bond Future			9.82415	91.28269	9.89476	90.66890		15.41	0.00	0	226
R2048	On	01/02/2018	Bond Future			9.87552	93.06338	9.94813	92.43860		15.09	0.00	0	0
Total R2048 Future												0.00	0	69,647
R2048	On	03/08/2017	Bond Future	9.57	Call			1,589.06000	1.58906	1,805,410	14.32	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Put			4,007.80000	4.00780	3,622,680	14.32	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Call			1,621.74000	1.62174	1,841,230	14.33	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Put			3,949.06000	3.94906	3,567,080	14.33	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Call			1,556.80000	1.55680	1,770,020	14.32	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Put			4,067.12000	4.06712	3,678,870	14.32	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Call			2,843.11000	2.84311	3,150,250	15.20	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Put			5,003.16000	5.00316	4,696,510	15.20	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Call			2,879.95000	2.87995	3,189,400	15.21	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Put			4,949.94000	4.94994	4,645,600	15.21	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Call			2,806.53000	2.80653	3,111,370	15.19	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Put			5,056.80000	5.05680	4,747,850	15.19	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.90	Put			5,025.65000	5.02565	4,658,920	15.03	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.91	Call			4,655.01000	4.65501	4,913,920	15.04	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.91	Put			4,982.14000	4.98214	4,616,270	15.04	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Call			4,569.93000	4.56993	4,827,110	15.02	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Put			5,069.50000	5.06950	4,701,900	15.02	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.90	Call			4,612.38000	4.61238	4,870,430	15.03	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	69,647
R207	On	03/08/2017	Bond Future			7.57529	99.75414	7.64737	99.59737		1.94	0.00	0	45,809
R207	On	02/11/2017	Bond Future			7.54626	101.66259	7.62758	101.50200		1.53	0.00	0	0
R207	On	01/02/2018	Bond Future			7.49221	100.00379	7.58422	99.84108		1.79	0.00	0	0
Total R207 Future												0.00	0	45,809
R207	On	03/08/2017	Bond Future	8.40	Call			1,639.13000	1.63913	1,788,680	2.05	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Put			20.66000	0.02066	13,440	2.05	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Call			1,659.45000	1.65945	1,809,300	2.05	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Put			19.70000	0.01970	12,780	2.05	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/08/2017	Bond Future	8.39	Call			1,618.85000	1.61885	1,768,090	2.05	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Put			21.66000	0.02166	14,130	2.05	0.00	0	0
R207	On	03/08/2017	Bond Future	8.19	Put			53.86000	0.05386	36,770	2.01	0.00	0	0
R207	On	03/08/2017	Bond Future	8.19	Call			1,224.11000	1.22411	1,363,790	2.01	0.00	0	51
R207	On	02/11/2017	Bond Future	8.03	Call			1,004.03000	1.00403	1,078,260	1.62	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Put			214.15000	0.21415	127,790	1.62	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Call			1,018.75000	1.01875	1,094,270	1.62	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Put			209.34000	0.20934	124,270	1.62	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Call			1,033.54000	1.03354	1,110,350	1.62	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Put			204.61000	0.20461	120,830	1.62	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Call			614.64000	0.61464	704,130	1.77	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Put			586.77000	0.58677	513,550	1.77	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Call			624.27000	0.62427	714,160	1.77	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Put			578.75000	0.57875	505,930	1.77	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Call			633.98000	0.63398	724,280	1.77	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Put			570.81000	0.57081	498,400	1.77	0.00	0	0
Total R207 Option												0.00	0	51
Total For R207												0.00	0	45,860
R208	On	03/08/2017	Bond Future			7.73394	99.31033	7.80394	99.09593		3.21	0.00	0	32,228
R208	On	02/11/2017	Bond Future			7.73253	97.80838	7.80862	97.58907		2.69	0.00	0	0
R208	On	01/02/2018	Bond Future			7.71949	99.71646	7.80196	99.49387		2.93	0.00	0	0
Total R208 Future												0.00	0	32,228
R208	On	03/08/2017	Bond Future	8.32	Call			1,695.68000	1.69568	1,882,870	3.35	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Put			132.75000	0.13275	105,540	3.35	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Call			1,645.10000	1.64510	1,830,520	3.34	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Put			142.16000	0.14216	113,180	3.34	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Call			1,670.27000	1.67027	1,856,640	3.35	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Put			137.33000	0.13733	109,300	3.35	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Put			377.42000	0.37742	268,340	2.78	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Call			1,488.03000	1.48803	1,599,730	2.78	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Put			369.47000	0.36947	261,860	2.78	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Call			1,447.29000	1.44729	1,556,040	2.78	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Put			385.51000	0.38551	274,950	2.78	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Call			1,467.60000	1.46760	1,577,830	2.78	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Call			1,049.43000	1.04943	1,172,270	2.95	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Put			946.97000	0.94697	847,220	2.95	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Call			1,063.93000	1.06393	1,187,710	2.95	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Put			934.56000	0.93456	835,750	2.95	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Call			1,035.38000	1.03538	1,156,950	2.95	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Put			959.84000	0.95984	858,820	2.95	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R208 Option									0.00	0	0
Total For R208									0.00	0	32,228
R209 On 03/08/2017 Bond Future			9.51877	73.92950	9.58710	73.46977		13.21	1,478,590.00	20	70,903
R209 On 02/11/2017 Bond Future			9.56539	72.19395	9.63577	71.72484		14.17	0.00	0	476
R209 On 01/02/2018 Bond Future			9.61012	73.60231	9.68241	73.12478		13.90	0.00	0	0
Total R209 Future									1,478,590.00	20	71,379
R209 On 03/08/2017 Bond Future	9.44	Call			1,419.45000	1.41945	1,625,850	13.17	0.00	0	0
R209 On 03/08/2017 Bond Future	9.44	Put			2,414.69000	2.41469	2,161,360	13.17	0.00	0	0
R209 On 03/08/2017 Bond Future	9.45	Call			1,448.06000	1.44806	1,657,110	13.18	0.00	0	0
R209 On 03/08/2017 Bond Future	9.45	Put			2,374.99000	2.37499	2,124,310	13.18	0.00	0	0
R209 On 03/08/2017 Bond Future	9.43	Call			1,391.17000	1.39117	1,594,940	13.17	0.00	0	0
R209 On 03/08/2017 Bond Future	9.43	Put			2,454.83000	2.45483	2,198,870	13.17	0.00	0	0
R209 On 02/11/2017 Bond Future	9.52	Call			2,397.29000	2.39729	2,663,090	14.04	0.00	0	0
R209 On 02/11/2017 Bond Future	9.52	Put			3,171.41000	3.17141	2,968,100	14.04	0.00	0	0
R209 On 02/11/2017 Bond Future	10.00	Call			4,127.68000	4.12768	4,456,350	14.40	0.00	0	0
R209 On 02/11/2017 Bond Future	10.00	Put			1,772.25000	1.77225	1,631,810	14.40	0.00	0	3,360
R209 On 02/11/2017 Bond Future	9.53	Call			2,428.81000	2.42881	2,695,630	14.05	0.00	0	0
R209 On 02/11/2017 Bond Future	9.53	Put			3,135.57000	3.13557	2,933,280	14.05	0.00	0	0
R209 On 02/11/2017 Bond Future	9.54	Call			2,460.36000	2.46036	2,728,180	14.05	0.00	0	0
R209 On 02/11/2017 Bond Future	9.54	Put			3,099.85000	3.09985	2,898,560	14.05	0.00	0	0
R209 On 02/11/2017 Bond Future	10.60	Call			6,757.51000	6.75751	7,168,400	14.94	0.00	0	0
R209 On 02/11/2017 Bond Future	10.60	Put			771.99000	0.77199	713,770	14.94	0.00	0	1,300
R209 On 02/11/2017 Bond Future	8.30	Put			10,017.35000	10.01735	9,623,700	13.58	0.00	0	0
R209 On 02/11/2017 Bond Future	8.30	Call			265.86000	0.26586	341,320	13.58	0.00	0	2,800
R209 On 02/11/2017 Bond Future	9.00	Put			5,518.86000	5.51886	5,217,760	13.73	0.00	0	0
R209 On 02/11/2017 Bond Future	9.00	Call			1,107.78000	1.10778	1,275,790	13.73	0.00	0	4,100
R209 On 01/02/2018 Bond Future	9.71	Call			3,582.73000	3.58273	3,806,340	13.88	0.00	0	0
R209 On 01/02/2018 Bond Future	9.71	Put			3,401.73000	3.40173	3,147,810	13.88	0.00	0	0
R209 On 01/02/2018 Bond Future	9.72	Call			3,617.00000	3.61700	3,841,070	13.88	0.00	0	0
R209 On 01/02/2018 Bond Future	9.72	Put			3,370.57000	3.37057	3,117,110	13.88	0.00	0	0
R209 On 01/02/2018 Bond Future	9.73	Call			3,651.18000	3.65118	3,875,950	13.89	0.00	0	0
R209 On 01/02/2018 Bond Future	9.73	Put			3,339.41000	3.33941	3,086,650	13.89	0.00	0	0
Total R209 Option									0.00	0	11,560
Total For R209									1,478,590.00	20	82,939
R210 On 03/08/2017 Bond Future			187.38750	187.38750	187.80237	187.80237			0.00	0	1,675
R210 On 02/11/2017 Bond Future			188.62486	188.62486	189.04742	189.04742			0.00	0	0
R210 On 01/02/2018 Bond Future			192.40281	192.40281	192.83871	192.83871			0.00	0	0
Total R210 Future									0.00	0	1,675
R210 On 03/08/2017 Bond Future	196.29	Call			0.00000	0.00000	0,000		0.00	0	0
R210 On 03/08/2017 Bond Future	196.29	Put			8,487.63000	8.48763	8,902,500		0.00	0	0

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	03/08/2017	Bond Future	196.30	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/08/2017	Bond Future	196.30	Put			8,497.63000	8.49763	8,912,500		0.00	0	0
R210	On	03/08/2017	Bond Future	196.28	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/08/2017	Bond Future	196.28	Put			8,477.63000	8.47763	8,892,500		0.00	0	0
R210	On	02/11/2017	Bond Future	192.07	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/11/2017	Bond Future	192.07	Put			3,022.58000	3.02258	3,445,140		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			3,032.58000	3.03258	3,455,140		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			3,042.58000	3.04258	3,465,140		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/02/2018	Bond Future	192.38	Call			458.71000	0.45871	22,810		0.00	0	0
R210	On	01/02/2018	Bond Future	192.38	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/02/2018	Bond Future	192.36	Call			478.71000	0.47871	42,810		0.00	0	0
R210	On	01/02/2018	Bond Future	192.36	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Call			468.71000	0.46871	32,810		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	1,675
R212	On	03/08/2017	Bond Future			149.28637	149.28637	149.32593	149.32593			0.00	0	4,858
R212	On	02/11/2017	Bond Future			152.18424	152.18424	152.22428	152.22428			0.00	0	0
R212	On	01/02/2018	Bond Future			153.17203	153.17203	153.21679	153.21679			0.00	0	0
Total R212 Future												0.00	0	4,858
R212	On	03/08/2017	Bond Future	153.35	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/08/2017	Bond Future	153.35	Put			4,024.07000	4.02407	4,063,630		0.00	0	0
R212	On	03/08/2017	Bond Future	153.36	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/08/2017	Bond Future	153.36	Put			4,034.07000	4.03407	4,073,630		0.00	0	0
R212	On	03/08/2017	Bond Future	153.34	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/08/2017	Bond Future	153.34	Put			4,014.07000	4.01407	4,053,630		0.00	0	0
R212	On	02/11/2017	Bond Future	152.41	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.41	Put			185.72000	0.18572	225,760		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			195.72000	0.19572	235,760		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			175.72000	0.17572	215,760		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			1,493.21000	1.49321	1,537,970		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			1,473.21000	1.47321	1,517,970		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			1,483.21000	1.48321	1,527,970		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R212 Option										0.00	0	0
Total For R212										0.00	0	4,858
R213 On 03/08/2017 Bond Future			9.26774	85.74618	9.33625	85.28934		10.99		0.00	0	55,673
R213 On 02/11/2017 Bond Future			9.31550	83.83656	9.38632	83.37034		11.64		0.00	0	0
R213 On 01/02/2018 Bond Future			9.36222	85.47207	9.43525	84.99761		11.46		0.00	0	0
Total R213 Future										0.00	0	55,673
R213 On 03/08/2017 Bond Future	9.34	Call			1,819.20000	1.81920	2,071,080	11.06		0.00	0	0
R213 On 03/08/2017 Bond Future	9.34	Put			1,794.30000	1.79430	1,589,340	11.06		0.00	0	0
R213 On 03/08/2017 Bond Future	9.35	Call			1,853.34000	1.85334	2,107,850	11.07		0.00	0	0
R213 On 03/08/2017 Bond Future	9.35	Put			1,762.07000	1.76207	1,559,740	11.07		0.00	0	0
R213 On 03/08/2017 Bond Future	9.33	Call			1,785.42000	1.78542	2,034,830	11.05		0.00	0	0
R213 On 03/08/2017 Bond Future	9.33	Put			1,826.95000	1.82695	1,619,520	11.05		0.00	0	0
R213 On 02/11/2017 Bond Future	9.35	Call			2,527.25000	2.52725	2,796,220	11.56		0.00	0	0
R213 On 02/11/2017 Bond Future	9.35	Put			2,765.90000	2.76590	2,568,650	11.56		0.00	0	0
R213 On 02/11/2017 Bond Future	9.36	Call			2,560.15000	2.56015	2,830,240	11.57		0.00	0	0
R213 On 02/11/2017 Bond Future	9.36	Put			2,733.00000	2.73300	2,536,870	11.57		0.00	0	0
R213 On 02/11/2017 Bond Future	9.34	Call			2,494.58000	2.49458	2,762,430	11.56		0.00	0	0
R213 On 02/11/2017 Bond Future	9.34	Put			2,799.10000	2.79910	2,600,730	11.56		0.00	0	0
R213 On 01/02/2018 Bond Future	9.42	Call			3,281.00000	3.28100	3,513,670	11.42		0.00	0	0
R213 On 01/02/2018 Bond Future	9.42	Put			3,379.76000	3.37976	3,137,970	11.42		0.00	0	0
R213 On 01/02/2018 Bond Future	9.43	Call			3,314.24000	3.31424	3,547,230	11.43		0.00	0	0
R213 On 01/02/2018 Bond Future	9.43	Put			3,348.22000	3.34822	3,106,750	11.43		0.00	0	0
R213 On 01/02/2018 Bond Future	9.41	Call			3,248.21000	3.24821	3,479,990	11.42		0.00	0	0
R213 On 01/02/2018 Bond Future	9.41	Put			3,411.83000	3.41183	3,169,150	11.42		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	55,673
R214 On 03/08/2017 Bond Future			9.67446	73.56451	9.74279	73.08936		13.94		0.00	0	35,526
R214 On 02/11/2017 Bond Future			9.72356	71.67537	9.79390	71.19059		15.05		0.00	0	0
R214 On 01/02/2018 Bond Future			9.77185	73.07367	9.84411	72.58013		14.71		0.00	0	0
Total R214 Future										0.00	0	35,526
R214 On 03/08/2017 Bond Future	9.52	Call			1,303.94000	1.30394	1,470,200	13.80		0.00	0	0
R214 On 03/08/2017 Bond Future	9.52	Put			2,872.66000	2.87266	2,563,770	13.80		0.00	0	0
R214 On 03/08/2017 Bond Future	9.53	Call			1,331.56000	1.33156	1,499,840	13.81		0.00	0	0
R214 On 03/08/2017 Bond Future	9.53	Put			2,828.65000	2.82865	2,521,780	13.81		0.00	0	0
R214 On 03/08/2017 Bond Future	9.51	Call			1,276.80000	1.27680	1,440,900	13.80		0.00	0	0
R214 On 03/08/2017 Bond Future	9.51	Put			2,917.27000	2.91727	2,606,220	13.80		0.00	0	0
R214 On 02/11/2017 Bond Future	9.59	Call			2,248.71000	2.24871	2,541,320	14.95		0.00	0	0
R214 On 02/11/2017 Bond Future	9.59	Put			3,669.14000	3.66914	3,476,970	14.95		0.00	0	0
R214 On 02/11/2017 Bond Future	9.60	Call			2,278.52000	2.27852	2,573,250	14.95		0.00	0	0
R214 On 02/11/2017 Bond Future	9.60	Put			3,628.20000	3.62820	3,438,150	14.95		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	02/11/2017	Bond Future	9.58	Call			2,219.11000	2.21911	2,509,810	14.94	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Put			3,710.40000	3.71040	3,516,320	14.94	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Call			3,602.97000	3.60297	3,875,890	14.78	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Put			3,698.90000	3.69890	3,478,280	14.78	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Call			3,637.31000	3.63731	3,911,680	14.79	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Put			3,665.23000	3.66523	3,446,060	14.79	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Call			3,568.77000	3.56877	3,840,250	14.78	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Put			3,732.82000	3.73282	3,510,760	14.78	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	35,526
Total for Bond												285,287,600.16	2,578	786,772
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

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/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207/R203 Future									0.00	0	0
Total For R207/R203									0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208 Future									0.00	0	0
Total For R208									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R204 Future									0.00	0	0
Total For R208/R204									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R207 Future									0.00	0	0
Total For R208/R207									0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0
Total R209 Future									0.00	0	0
Total For R209									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R186 Future									0.00	0	0
Total For R209/R186									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R204 Future									0.00	0	0
Total For R209/R204									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future									0.00	0	0
Total For R209/R208									0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future									0.00	0	0
Total For R210									0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future									0.00	0	0
Total For R212									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 03/08/2017 GOVI			561.67700	561.67700	559.06800	559.06800			803,198,110.00	143	544
GOVI On 02/11/2017 GOVI			572.42300	572.42300	569.76000	569.76000			0.00	0	0
GOVI On 01/02/2018 GOVI			583.59100	583.59100	580.88200	580.88200			0.00	0	0
Total GOVI Future									803,198,110.00	143	544
GOVI On 03/08/2017 GOVI	561.10	Call			0.00000	0.00000	5,770,000		0.00	0	0
GOVI On 03/08/2017 GOVI	561.10	Put			20,320.00000	2.03200	0,000		0.00	0	0
GOVI On 03/08/2017 GOVI	561.11	Call			0.00000	0.00000	5,670,000		0.00	0	0
GOVI On 03/08/2017 GOVI	561.11	Put			20,420.00000	2.04200	0,000		0.00	0	0
GOVI On 03/08/2017 GOVI	561.09	Call			0.00000	0.00000	5,870,000		0.00	0	0
GOVI On 03/08/2017 GOVI	561.09	Put			20,220.00000	2.02200	0,000		0.00	0	0
GOVI On 02/11/2017 GOVI	572.44	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/11/2017 GOVI	572.44	Put			26,800.00000	2.68000	170,000		0.00	0	0
GOVI On 02/11/2017 GOVI	572.45	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/11/2017 GOVI	572.45	Put			26,900.00000	2.69000	270,000		0.00	0	0
GOVI On 02/11/2017 GOVI	572.46	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/11/2017 GOVI	572.46	Put			27,000.00000	2.70000	370,000		0.00	0	0
GOVI On 01/02/2018 GOVI	581.03	Call			0.00000	0.00000	25,610,000		0.00	0	0
GOVI On 01/02/2018 GOVI	581.03	Put			1,480.00000	0.14800	0,000		0.00	0	0
GOVI On 01/02/2018 GOVI	581.04	Call			0.00000	0.00000	25,510,000		0.00	0	0
GOVI On 01/02/2018 GOVI	581.04	Put			1,580.00000	0.15800	0,000		0.00	0	0
GOVI On 01/02/2018 GOVI	581.02	Call			0.00000	0.00000	25,710,000		0.00	0	0
GOVI On 01/02/2018 GOVI	581.02	Put			1,380.00000	0.13800	0,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									803,198,110.00	143	544
Total for GOVI									803,198,110.00	143	544
AL37 On 03/08/2017 Index Future			542.43300	542.43300	541.05500	541.05500			0.00	0	0
AL37 On 02/11/2017 Index Future			552.81100	552.81100	551.40300	551.40300			0.00	0	0
AL37 On 01/02/2018 Index Future			563.59600	563.59600	562.16600	562.16600			0.00	0	0
Total AL37 Future									0.00	0	0
Total For AL37									0.00	0	0
AL7T On 03/08/2017 Index Future			622.87300	622.87300	620.43700	620.43700			0.00	0	0
AL7T On 02/11/2017 Index Future			634.79000	634.79000	632.30400	632.30400			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T On 01/02/2018 Index Future			647.17400	647.17400	644.64600	644.64600			0.00	0	0
Total AL7T Future									0.00	0	0
Total For AL7T									0.00	0	0
ALBI On 03/08/2017 Index Future			563.44200	563.44200	560.81200	560.81200			0.00	0	633
ALBI On 02/11/2017 Index Future			574.22200	574.22200	571.53800	571.53800			0.00	0	0
ALBI On 01/02/2018 Index Future			585.42500	585.42500	582.69500	582.69500			0.00	0	0
Total ALBI Future									0.00	0	633
Total For ALBI									0.00	0	633
IGOV On 03/08/2017 Index Future			251.29500	251.29500	251.28200	251.28200			0.00	0	1,249
IGOV On 02/11/2017 Index Future			256.17300	256.17300	256.16000	256.16000			0.00	0	0
IGOV On 01/02/2018 Index Future			261.30400	261.30400	261.29600	261.29600			0.00	0	0
Total IGOV Future									0.00	0	1,249
Total For IGOV									0.00	0	1,249
Total for Index									0.00	0	1,882
JIBAR F On 17/05/2017 Jibar Future			7.32000	92.68000	7.32000	92.68000			0.00	0	0
JIBAR F On 21/06/2017 Jibar Future			7.26000	92.74000	7.26000	92.74000			0.00	0	0
JIBAR F On 19/07/2017 Jibar Future			7.21000	92.79000	7.21000	92.79000			0.00	0	0
JIBAR F On 16/08/2017 Jibar Future			7.19000	92.81000	7.19000	92.81000			0.00	0	0
JIBAR F On 20/09/2017 Jibar Future			7.15000	92.85000	7.15000	92.85000			0.00	0	0
JIBAR F On 18/10/2017 Jibar Future			7.13000	92.87000	7.13000	92.87000			0.00	0	0
JIBAR F On 20/12/2017 Jibar Future			7.08000	92.92000	7.08000	92.92000			0.00	0	0
JIBAR F On 20/03/2018 Jibar Future			7.07000	92.93000	7.07000	92.93000			0.00	0	0
JIBAR F On 20/06/2018 Jibar Future			7.09000	92.91000	7.09000	92.91000			0.00	0	0
JIBAR F On 19/09/2018 Jibar Future			7.12000	92.88000	7.12000	92.88000			0.00	0	0
JIBAR F On 19/12/2018 Jibar Future			7.17000	92.83000	7.17000	92.83000			0.00	0	0
JIBAR F On 20/03/2019 Jibar Future			7.22000	92.78000	7.22000	92.78000			0.00	0	0
Total Jibar Future									0.00	0	0
Total For JIBAR FUTURE									0.00	0	0
Total for Jibar									0.00	0	0
10Y ST On 17/12/2025 Interest Rate Swap			96.30458	96.30458	96.64851	96.64851			0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			93.34329	93.34329	93.70313	93.70313			0.00	0	0
10Y ST On 15/06/2026 Interest Rate Swap			92.10590	92.10590	92.47951	92.47951			0.00	0	0
10Y ST On 21/09/2026 Interest Rate Swap			94.23946	94.23946	94.62008	94.62008			0.00	0	0
10Y ST On 21/12/2026 Interest Rate Swap			97.97374	97.97374	98.35654	98.35654			0.00	0	0
10Y ST On 15/03/2027 Interest Rate Swap			96.56426	96.56426	96.95929	96.95929			0.00	0	0
10Y ST On 21/06/2027 Interest Rate Swap			98.61214	98.61214	99.01158	99.01158			0.00	0	0
Total 10Y STND Future									0.00	0	0
Total For 10Y STND									0.00	0	0
1Y STN On 15/06/2017 Interest Rate Swap			99.60700	99.60700	99.60700	99.60700			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
1Y STN On 21/09/2017 Interest Rate Swap			99.61065	99.61065	99.61228	99.61228				0.00	0	0
1Y STN On 21/12/2017 Interest Rate Swap			99.81880	99.81880	99.82386	99.82386				0.00	0	0
1Y STN On 15/03/2018 Interest Rate Swap			99.77013	99.77013	99.78107	99.78107				0.00	0	0
1Y STN On 21/06/2018 Interest Rate Swap			99.96385	99.96385	99.97637	99.97637				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			99.84750	99.84750	99.85267	99.85267				0.00	0	0
2Y STN On 16/03/2018 Interest Rate Swap			99.05213	99.05213	99.06292	99.06292				0.00	0	0
2Y STN On 15/06/2018 Interest Rate Swap			98.65216	98.65216	98.66462	98.66462				0.00	0	0
2Y STN On 21/09/2018 Interest Rate Swap			98.61016	98.61016	98.63081	98.63081				0.00	0	0
2Y STN On 21/12/2018 Interest Rate Swap			99.02000	99.02000	99.05000	99.05000				0.00	0	0
2Y STN On 15/03/2019 Interest Rate Swap			99.44745	99.44745	99.48385	99.48385				0.00	0	0
2Y STN On 21/06/2019 Interest Rate Swap			99.88438	99.88438	99.93857	99.93857				0.00	0	0
Total 2Y STND Future										0.00	0	0
Total For 2Y STND										0.00	0	0
5Y STN On 17/12/2020 Interest Rate Swap			96.77006	96.77006	96.92048	96.92048				0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			96.05909	96.05909	96.21546	96.21546				0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			95.31226	95.31226	95.48043	95.48043				0.00	0	0
5Y STN On 21/09/2021 Interest Rate Swap			95.53556	95.53556	95.71999	95.71999				0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			97.75663	97.75663	97.95649	97.95649				0.00	0	51
5Y STN On 15/03/2022 Interest Rate Swap			97.92882	97.92882	98.14446	98.14446				0.00	0	0
5Y STN On 21/06/2022 Interest Rate Swap			99.15769	99.15769	99.38801	99.38801				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 :										1,088,485,710.16	2,721	789,249
AA05 On 22/03/2019 Spot Bond			9.47500	100.99700	9.47500	100.92081				0.00	0	400,000,000
Total AA05 SPOT										0.00	0	400,000,000
Total For AA05										0.00	0	400,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	97.90224				0.00	0	0
Total AA06 SPOT										0.00	0	0
Total For AA06										0.00	0	0
AA06/JI On 15/04/2021 Spot Bond			100.00000	12.94630	100.00000	12.85142				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			10.34500	98.06354	10.34500	97.98250				0.00	0	0
Total AA07 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 AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	107.08000	10.00000	106.99600				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	99.98879				0.00	200,000,000	100,000,000
Total AB010 SPOT										0.00	200,000,000	100,000,000
Total For AB010										0.00	200,000,000	100,000,000
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	99.82674				0.00	0	0
Total AB011 SPOT										0.00	0	0
Total For AB011										0.00	0	0
AB013 On 21/11/2018 Spot Bond			9.52500	98.16620	9.52500	98.09054				0.00	0	1,500,000,000
Total AB013 SPOT										0.00	0	1,500,000,000
Total For AB013										0.00	0	1,500,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	9.40932	100.00000	9.33882				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 13/11/2024 Spot Bond			10.84000	99.85935	10.84000	99.77204				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2025 Spot Bond			100.00000	9.92741	100.00000	9.85544				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB018L On 04/09/2025 Spot Bond			11.37000	102.15982	11.37000	102.06776				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2025 Spot Bond			100.00000	11.73802	100.00000	11.65292				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2027 Spot Bond			11.81000	90.80514	11.81000	90.71902				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2027 Spot Bond			100.00000	11.82909	100.00000	11.74333				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	14.77491	100.00000	14.66778				0.00	0	0
Total AB023U 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 AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	17.83259	100.00000	17.74914				0.00	0	0
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB025L On 20/08/2026 Spot Bond			100.00000	11.23701	100.00000	11.15281				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	16.94184	100.00000	16.82837				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	12.78887	100.00000	12.71307				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
ABC12L On 25/11/2020 Spot Bond			10.00000	107.88100	10.00000	107.79700				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	109.02167	4.33000	267.32053				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABF19L On 21/04/2022 Spot Bond			100.00000	12.71653	100.00000	12.59650				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN07 On 17/03/2018 Spot Bond			100.00000		0.00000	101.78800				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond			100.00000		0.00000	102.48290				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond			100.00000		0.00000	101.43582				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond			100.00000		0.00000	99.95164				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN11 On 09/04/2019 Spot Bond			100.00000		0.00000	100.49089				0.00	0	4,500,000,000
Total ABFN12 SPOT										0.00	0	4,500,000,000

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 ABFN12										0.00	0	4,500,000,000
ABFN1: On 14/05/2020 Spot Bond				100.00000	0.00000	100.66885				0.00	13,000,000	344,000,000
Total ABFN13 SPOT										0.00	13,000,000	344,000,000
Total For ABFN13										0.00	13,000,000	344,000,000
ABFN1: On 14/05/2022 Spot Bond				100.00000	0.00000	99.93012				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1: On 11/11/2020 Spot Bond				100.00000	0.00000	100.39709				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1: On 11/11/2022 Spot Bond				100.00000	0.00000	100.45351				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1: On 17/05/2019 Spot Bond				100.00000	0.00000	100.16225				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN1: On 26/09/2023 Spot Bond				100.00000	0.00000	101.16518				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABK1 On 07/11/2018 Spot Bond			11.52500	100.13362	11.52500	100.11874				0.00	0	0
Total ABK1 SPOT										0.00	0	0
Total For ABK1										0.00	0	0
ABK10 On 14/02/2020 Spot Bond				100.00000	0.00000	97.68342				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK11 On 20/05/2019 Spot Bond				100.00000	0.00000	98.87186				0.00	0	2,544,000,000
Total ABK11 SPOT										0.00	0	2,544,000,000
Total For ABK11										0.00	0	2,544,000,000
ABK12 On 20/05/2022 Spot Bond				100.00000	0.00000	99.70439				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK2 On 24/05/2018 Spot Bond			10.77500	98.63816	10.77500	103.21141				0.00	0	0
Total ABK2 SPOT										0.00	0	0
Total For ABK2										0.00	0	0
ABK3 On 07/11/2018 Spot Bond				100.00000	0.00000	98.96492				0.00	0	0
Total ABK3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABK3										0.00	0	0
ABK3/J On 07/11/2018 Spot Bond			100.00000	40.53916	100.00000	40.24525				0.00	0	0
Total ABK3/JIBAR SPOT										0.00	0	0
Total For ABK3/JIBAR										0.00	0	0
ABK4 On 24/05/2018 Spot Bond				100.00000	0.00000	102.02265				0.00	0	25,000,000
Total ABK4 SPOT										0.00	0	25,000,000
Total For ABK4										0.00	0	25,000,000
ABK4/J On 24/05/2018 Spot Bond			100.00000	45.70753	100.00000	47.74434				0.00	0	0
Total ABK4/JIBAR SPOT										0.00	0	0
Total For ABK4/JIBAR										0.00	0	0
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	98.23466				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	40.74526	100.00000	40.44985				0.00	0	0
Total ABK5/JIBAR SPOT										0.00	0	0
Total For ABK5/JIBAR										0.00	0	0
ABK6 On 05/06/2020 Spot Bond				100.00000	0.00000	101.81362				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK7 On 03/06/2019 Spot Bond				100.00000	0.00000	99.32863				0.00	0	0
Total ABK7 SPOT										0.00	0	0
Total For ABK7										0.00	0	0
ABK8 On 03/06/2021 Spot Bond				100.00000	0.00000	96.44746				0.00	0	0
Total ABK8 SPOT										0.00	0	0
Total For ABK8										0.00	0	0
ABK9 On 18/11/2019 Spot Bond				100.00000	0.00000	95.49610				0.00	0	0
Total ABK9 SPOT										0.00	0	0
Total For ABK9										0.00	0	0
ABKI01 On 07/11/2018 Spot Bond			6.23000	106.40261	6.23000	144.12381				0.00	0	0
Total ABKI01 SPOT										0.00	0	0
Total For ABKI01										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			6.23000	102.52637	6.23000	129.89961				0.00	0	0
Total ABKI02 SPOT										0.00	0	0
Total For ABKI02										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			100.00000	13.08454	100.00000	13.00893				0.00	0	0
Total ABKI02/R212 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 ABKI02/R212									0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			7.48000	91.33709	7.48000	106.62534			0.00	0	570,000,000
Total ABKI03 SPOT									0.00	0	570,000,000
Total For ABKI03									0.00	0	570,000,000
ABKI03 On 13/10/2021 Spot Bond			100.00000	6.23754	100.00000	6.20166			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			8.24000	95.08499	8.24000	108.00381			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	7.52508	100.00000	7.46763			0.00	0	0
Total ABKI04/I2025 SPOT									0.00	0	0
Total For ABKI04/I2025									0.00	0	0
ABKS1 On 04/04/2026 Spot Bond				100.00000	0.00000	85.11741			0.00	0	0
Total ABKS1 SPOT									0.00	0	0
Total For ABKS1									0.00	0	0
ABN05 On 18/04/2021 Spot Bond			3.53000	182.24565	3.53000	182.00153			0.00	0	0
Total ABN05 SPOT									0.00	0	0
Total For ABN05									0.00	0	0
ABN09 On 27/06/2023 Spot Bond			2.17000	196.17111	2.17000	195.92970			0.00	0	0
Total ABN09 SPOT									0.00	0	0
Total For ABN09									0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	207.15929	1.82000	206.91043			0.00	0	0
Total ABN14 SPOT									0.00	0	0
Total For ABN14									0.00	0	0
ABN33 On 29/01/2018 Spot Bond			8.51125	94.36860	8.51125	94.29932			0.00	0	0
Total ABN33 SPOT									0.00	0	0
Total For ABN33									0.00	0	0
ABN34 On 29/01/2018 Spot Bond			8.51125	94.36860	8.51125	94.29932			0.00	0	0
Total ABN34 SPOT									0.00	0	0
Total For ABN34									0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	101.08653			0.00	0	0
Total ABN55 SPOT									0.00	0	0
Total For ABN55									0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	100.61477			0.00	0	0
Total ABN58 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 ABN58									0.00	0	0
ABN61 On 31/01/2025 Spot Bond			3.21000	92.36369	3.21000	120.12894			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			3.04000	96.26866	3.04000	172.01666			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			2.91000	108.56270	2.91000	225.42971			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			9.83000	92.55405	9.83000	92.48167			0.00	0	0
Total ABN67 SPOT									0.00	0	0
Total For ABN67									0.00	0	0
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN68 SPOT									0.00	0	0
Total For ABN68									0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	101.85374			0.00	0	0
Total ABN72 SPOT									0.00	0	0
Total For ABN72									0.00	0	0
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	130.25000			0.00	0	0
Total ABN74 SPOT									0.00	0	0
Total For ABN74									0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	109.53506	9.63000	109.45019			0.00	0	0
Total ABN76 SPOT									0.00	0	0
Total For ABN76									0.00	0	0
ABN77 On 07/06/2017 Spot Bond				100.00000	0.00000	118.16000			0.00	0	0
Total ABN77 SPOT									0.00	0	0
Total For ABN77									0.00	0	0
ABN79 On 21/12/2026 Spot Bond			10.21000	105.91000	10.21000	105.82311			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			8.97000	93.67931	8.97000	93.61195			0.00	0	0
Total ABN80 SPOT									0.00	0	0
Total For ABN80									0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN83 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 ABN83										0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN85 SPOT										0.00	0	0
Total For ABN85										0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN86 SPOT										0.00	0	0
Total For ABN86										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.75500	102.65647	10.75500	102.56787				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	101.52340				0.00	0	0
Total ABN91 SPOT										0.00	0	0
Total For ABN91										0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	100.26159				0.00	0	0
Total ABN92 SPOT										0.00	0	0
Total For ABN92										0.00	0	0
ABS10 On 17/03/2018 Spot Bond			8.81500	102.40504	8.81500	102.33306				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			9.09500	101.99104	9.09500	101.91672				0.00	0	642,000,000
Total ABS11 SPOT										0.00	0	642,000,000
Total For ABS11										0.00	0	642,000,000
ABS12 On 14/05/2020 Spot Bond			9.22500	100.11447	9.22500	100.04008				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	100.17872	9.20000	100.10448				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			9.67500	100.02568	9.67500	99.94782				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			8.93500	101.17278	8.93500	101.10071				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			9.51000	101.17495	9.51000	101.09835				0.00	0	0
Total ABS15 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 ABS15										0.00	0	0
ABS16 On 11/11/2025 Spot Bond			10.26500	100.83527	10.26500	100.75302				0.00	0	0
Total ABS16 SPOT										0.00	0	0
Total For ABS16										0.00	0	0
ABS17 On 11/11/2027 Spot Bond			11.00500	97.84344	11.00500	97.75803				0.00	0	1,500,000,000
Total ABS17 SPOT										0.00	0	1,500,000,000
Total For ABS17										0.00	0	1,500,000,000
ABS18 On 26/09/2023 Spot Bond			9.78000	101.59318	9.78000	101.51413				0.00	0	0
Total ABS18 SPOT										0.00	0	0
Total For ABS18										0.00	0	0
ABS6 On 01/06/2020 Spot Bond			8.83000	102.05812	8.83000	101.98547				0.00	0	0
Total ABS6 SPOT										0.00	0	0
Total For ABS6										0.00	0	0
ABS7 On 11/09/2026 Spot Bond			10.30500	92.64760	10.30500	92.57174				0.00	0	4,650,000,000
Total ABS7 SPOT										0.00	0	4,650,000,000
Total For ABS7										0.00	0	4,650,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	10.20268	100.00000	10.13545				0.00	0	0
Total ABS7/R186 SPOT										0.00	0	0
Total For ABS7/R186										0.00	0	0
ABS12 On 07/12/2023 Spot Bond			3.52000	279.70783	3.52000	279.33295				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS14 On 31/01/2022 Spot Bond			2.73000	142.71197	2.73000	145.39265				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABS14										0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.04324	100.00000	0.04291				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	58.64874	100.00000	58.22353				0.00	0	0
Total ACL02U SPOT										0.00	0	0
Total For ACL02U										0.00	0	0
ACL047 On 22/10/2018 Spot Bond				100.00000	0.00000	88.51361				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	102.74455				0.00	0	0
Total ACL082 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 ACL082										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	102.74455				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	102.75793				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	102.75793				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	102.73118				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL087 On 25/11/2020 Spot Bond			10.00000	107.88100	10.00000	107.79700				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL089 On 20/12/2018 Spot Bond				100.00000	0.00000	101.41025				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL095 On 20/06/2020 Spot Bond				100.00000	0.00000	101.44586				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL096 On 20/12/2025 Spot Bond				100.00000	0.00000	101.46015				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	101.43146				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL098 On 20/12/2017 Spot Bond				100.00000	0.00000	101.36714				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL100 On 20/12/2019 Spot Bond			9.24500	103.24096	9.24500	103.16406				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL104 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL118 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 ACL118										0.00	0	0
ACL12c On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	215.75734				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	215.77262				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	101.39574				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL138 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL139 On 30/07/2017 Spot Bond				100.00000	0.00000	102.72462				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	102.77401				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	107.88100	10.00000	107.79700				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	101.40007				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	101.52981	10.23000	101.44727				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL165 On 20/06/2017 Spot Bond				100.00000	0.00000	103.98890				0.00	0	0
Total ACL165 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 ACL165										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			9.65500	104.18201	9.65500	104.10108				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL168 On 20/06/2017 Spot Bond				100.00000	0.00000	101.37007				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL169 On 20/06/2017 Spot Bond			1.75000	133.19834	1.75000	133.03898				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL173 On 20/06/2017 Spot Bond				100.00000	0.00000	101.36001				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	101.39593				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond				100.00000	0.00000	101.32406				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	101.43715				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	101.43741				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	102.62147				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	101.49141				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	101.38856				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	101.40570				0.00	0	0
Total ACL187 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 ACL187										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	101.42436				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL188 On 20/09/2022 Spot Bond				100.00000	0.00000	101.42877				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	101.42877				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL194 On 20/06/2017 Spot Bond				100.00000	0.00000	101.51086				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL195 On 20/12/2017 Spot Bond				100.00000	0.00000	101.36714				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL196 On 20/06/2017 Spot Bond				100.00000	0.00000	101.49937				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	101.68405				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	101.51086				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL199 On 20/12/2022 Spot Bond				100.00000	0.00000	101.45320				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	101.45320				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL202 On 30/01/2023 Spot Bond				100.00000	0.00000	152.03299				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL203 On 14/02/2023 Spot Bond				100.00000	0.00000	154.50083				0.00	0	0
Total ACL204 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 ACL204										0.00	0	0
ACL204 On 20/03/2018 Spot Bond				100.00000	0.00000	101.28528				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	99.78446				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	101.31250				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	100.56911				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	93.57085				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	101.29668				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	101.29526				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	101.38284				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond				100.00000	0.00000	100.02423				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.00000	0.00000	100.42693				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL220 On 26/01/2021 Spot Bond				100.00000	0.00000	100.42093				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				100.00000	0.00000	101.37707				0.00	0	0
Total ACL221 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 ACL221									0.00	0	0
ACL22: On 20/09/2021 Spot Bond				100.00000	0.00000	101.35552			0.00	0	0
Total ACL222 SPOT									0.00	0	0
Total For ACL222									0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	101.67602			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	66.01963	100.00000	65.54099			0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	66.01963	100.00000	65.54099			0.00	0	0
Total ADCB01/JIBAR SPOT									0.00	0	0
Total For ADCB01/JIBAR									0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	102.08493			0.00	32,000,000	16,000,000
Total ADCB04 SPOT									0.00	32,000,000	16,000,000
Total For ADCB04									0.00	32,000,000	16,000,000
ADCB0 On 04/12/2018 Spot Bond				100.00000	0.00000	101.81382			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	40.19933	100.00000	39.90788			0.00	0	0
Total ADCB2U SPOT									0.00	0	0
Total For ADCB2U									0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	25.92198	100.00000	25.73405			0.00	0	0
Total AFS1U SPOT									0.00	0	0
Total For AFS1U									0.00	0	0
AFS2U On 02/07/2020 Spot Bond			100.00000	6.10889	100.00000	6.06412			0.00	0	0
Total AFS2U SPOT									0.00	0	0
Total For AFS2U									0.00	0	0
AHF2A: On 18/10/2018 Spot Bond				100.00000	0.00000	100.60691			0.00	1,000,000,000	500,000,000
Total AHF2A2 SPOT									0.00	1,000,000,000	500,000,000
Total For AHF2A2									0.00	1,000,000,000	500,000,000
AHF2B: On 18/10/2018 Spot Bond				100.00000	0.00000	100.62629			0.00	0	0
Total AHF2B2 SPOT									0.00	0	0
Total For AHF2B2									0.00	0	0
AHF2C: On 18/10/2018 Spot Bond				100.00000	0.00000	100.69082			0.00	0	0
Total AHF2C2 SPOT									0.00	0	0
Total For AHF2C2									0.00	0	0
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF3A1 SPOT										0.00	0	0
Total For AHF3A1										0.00	0	0
AHF3A:On 18/10/2042 Spot Bond				100.00000	0.00000	100.58755				0.00	0	0
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0
AHF3A:On 18/10/2019 Spot Bond				100.00000	0.00000	100.59402				0.00	0	0
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total AHF3B1 SPOT										0.00	0	0
Total For AHF3B1										0.00	0	0
AHF3B:On 18/10/2019 Spot Bond				100.00000	0.00000	100.75531				0.00	0	0
Total AHF3B2 SPOT										0.00	0	0
Total For AHF3B2										0.00	0	0
AHF3B:On 18/04/2019 Spot Bond				100.00000	0.00000	100.72311				0.00	0	0
Total AHF3B3 SPOT										0.00	0	0
Total For AHF3B3										0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total AHF3C1 SPOT										0.00	0	0
Total For AHF3C1										0.00	0	0
AHF3C:On 18/04/2019 Spot Bond				100.00000	0.00000	100.98628				0.00	0	0
Total AHF3C2 SPOT										0.00	0	0
Total For AHF3C2										0.00	0	0
AHF3C:On 18/04/2019 Spot Bond				100.00000	0.00000	100.89023				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	41.30666	100.00000	41.42018				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1A:On 15/04/2020 Spot Bond			100.00000	16.01491	100.00000	16.52089				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	11.41896	100.00000	11.33086				0.00	0	0
Total AHY2U SPOT										0.00	0	0
Total For AHY2U										0.00	0	0
AIG2U On 08/07/2026 Spot Bond			100.00000	9.30137	100.00000	9.22961				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AIG2U SPOT									0.00	0	0
Total For AIG2U									0.00	0	0
AIR01 On 15/03/2019 Spot Bond			9.07500	100.58175	9.07500	100.50900			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			10.37500	106.16177	10.37500	106.07379			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			9.57000	102.64745	9.57000	102.56795			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	12.09198	100.00000	12.01186			0.00	0	0
Total AIR04U SPOT									0.00	0	0
Total For AIR04U									0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.69000	99.80947	10.69000	99.72337			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			3.30000	174.82010	3.30000	174.58917		4,059,000,000,000.00	1,230,000,000	1,230,000,000	
Total AIRL01 SPOT								4,059,000,000,000.00	1,230,000,000	1,230,000,000	
Total For AIRL01								4,059,000,000,000.00	1,230,000,000	1,230,000,000	
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	101.25893			0.00	60,000,000	30,000,000
Total APF01 SPOT									0.00	60,000,000	30,000,000
Total For APF01									0.00	60,000,000	30,000,000
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	101.22381			0.00	0	0
Total APF02 SPOT									0.00	0	0
Total For APF02									0.00	0	0
APF03 On 07/08/2018 Spot Bond				100.00000	0.00000	100.10147			0.00	0	0
Total APF03 SPOT									0.00	0	0
Total For APF03									0.00	0	0
APF04 On 21/10/2021 Spot Bond				100.00000	0.00000	100.56341			0.00	0	0
Total APF04 SPOT									0.00	0	0
Total For APF04									0.00	0	0
AS116L On 15/01/2018 Spot Bond			100.00000	86.82378	100.00000	86.21944		12,000,000,000,000.00	120,000,000	60,000,000	
Total AS116U SPOT								12,000,000,000,000.00	120,000,000	60,000,000	
Total For AS116U								12,000,000,000,000.00	120,000,000	60,000,000	
AS120L On 01/02/2018 Spot Bond			100.00000	57.36219	100.00000	56.94631			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AS120U SPOT										0.00	0	0
Total For AS120U										0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	25.95281	100.00000	25.75833				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	25.95281	100.00000	25.75833				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	3.82435	100.00000	3.80403				0.00	0	0
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	0.10682	100.00000	0.10646				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 04/10/2021 Spot Bond			100.00000	12.84661	100.00000	12.75347				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	21.73112	100.00000	21.57357				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	32.79983	100.00000	32.56202				0.00	0	0
Total AS180U SPOT										0.00	0	0
Total For AS180U										0.00	0	0
ASN008 On 06/03/2019 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN010 On 04/03/2019 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN011 On 20/03/2019 Spot Bond			100.00000		0.00000	101.32411				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN012 On 20/06/2017 Spot Bond			100.00000		0.00000	104.71018				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN014 On 20/03/2019 Spot Bond			100.00000		0.00000	100.00000				0.00	200,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN014 SPOT										0.00	200,000,000	100,000,000
Total For ASN014										0.00	200,000,000	100,000,000
ASN02(On 09/06/2017 Spot Bond				100.00000	0.00000	115.83343				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN02(On 07/12/2033 Spot Bond			3.16000	245.23399	3.16000	244.91246				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02(On 20/06/2019 Spot Bond				100.00000	0.00000	100.15984				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03(On 19/09/2017 Spot Bond				100.00000	0.00000	98.05662				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN03(On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03(On 10/11/2019 Spot Bond				100.00000	0.00000	100.05004				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			3.17500	218.36877	3.17500	218.08220				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04(On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN04(On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN05(On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN05(On 16/04/2018 Spot Bond				100.00000	0.00000	100.60285				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN05(On 22/04/2020 Spot Bond				100.00000	0.00000	100.47864				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN058 On 28/04/2020 Spot Bond				100.00000	0.00000	100.37039				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN059 On 30/04/2020 Spot Bond				100.00000	0.00000	100.26172				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN061 On 14/05/2018 Spot Bond				100.00000	0.00000	99.46286				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN062 On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN064 On 01/06/2018 Spot Bond				100.00000	0.00000	101.76172				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN066 On 15/06/2018 Spot Bond				100.00000	0.00000	101.37627				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN068 On 07/02/2020 Spot Bond				100.00000	0.00000	100.10187				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN069 On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN070 SPOT										0.00	0	0
Total For ASN070										0.00	0	0
ASN070 On 20/07/2018 Spot Bond				100.00000	0.00000	98.47964				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN073 On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN077 On 20/06/2020 Spot Bond				100.00000	0.00000	101.55488				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN078 On 20/09/2020 Spot Bond				100.00000	0.00000	101.33821				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08 On 10/12/2017 Spot Bond				100.00000	0.00000	101.60695				0.00	0	0
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN08 On 17/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN082 SPOT										0.00	0	0
Total For ASN082										0.00	0	0
ASN08 On 20/06/2020 Spot Bond				100.00000	0.00000	101.04068				0.00	119,600,000	29,900,000
Total ASN083 SPOT										0.00	119,600,000	29,900,000
Total For ASN083										0.00	119,600,000	29,900,000
ASN08 On 03/09/2020 Spot Bond				100.00000	0.00000	101.98931				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08 On 25/09/2018 Spot Bond				100.00000	0.00000	101.13297				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN08 On 01/10/2020 Spot Bond				100.00000	0.00000	128.95195				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN08 On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN088 SPOT										0.00	0	0
Total For ASN088										0.00	0	0
ASN09 On 08/10/2018 Spot Bond				100.00000	0.00000	100.80056				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN09 On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09 On 21/10/2020 Spot Bond				100.00000	0.00000	100.54650				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN09 On 29/10/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN094 SPOT										0.00	0	0
Total For ASN094										0.00	0	0
ASN09 On 10/11/2020 Spot Bond				100.00000	0.00000	100.04765				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN096 On 20/12/2020 Spot Bond				100.00000	0.00000	71.50660				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111 On 02/12/2020 Spot Bond				100.00000	0.00000	101.84372				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN112 On 20/12/2017 Spot Bond				100.00000	0.00000	101.37432				0.00	0	0
Total ASN112 SPOT										0.00	0	0
Total For ASN112										0.00	0	0
ASN113 On 08/03/2021 Spot Bond				100.00000	0.00000	101.70076				0.00	3,200,000,000	800,000,000
Total ASN113 SPOT										0.00	3,200,000,000	800,000,000
Total For ASN113										0.00	3,200,000,000	800,000,000
ASN114 On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN114 SPOT										0.00	0	0
Total For ASN114										0.00	0	0
ASN115 On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN119 On 27/01/2018 Spot Bond				100.00000	0.00000	100.34970				0.00	0	0
Total ASN119 SPOT										0.00	0	0
Total For ASN119										0.00	0	0
ASN121 On 20/12/2020 Spot Bond				100.00000	0.00000	101.73982				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN125 On 20/03/2019 Spot Bond				100.00000	0.00000	101.34928				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN128 On 24/02/2019 Spot Bond				100.00000	0.00000	101.97544				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN129 On 24/02/2019 Spot Bond				100.00000	0.00000	101.96786				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN130 On 24/02/2019 Spot Bond				100.00000	0.00000	101.94392				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN13: On 03/03/2019 Spot Bond				100.00000	0.00000	101.79891				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN13: On 03/03/2019 Spot Bond				100.00000	0.00000	101.78461				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN13: On 20/12/2020 Spot Bond				100.00000	0.00000	101.72550				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN13: On 05/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13: On 31/12/2018 Spot Bond				100.00000	0.00000	84.26000				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			3.46000	141.03035	3.46000	140.84182				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN14: On 30/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14: On 31/12/2018 Spot Bond				100.00000	0.00000	84.26000				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN14: On 20/06/2017 Spot Bond				100.00000	0.00000	101.33844				0.00	0	0
Total ASN142 SPOT										0.00	0	0
Total For ASN142										0.00	0	0
ASN14: On 20/06/2020 Spot Bond				100.00000	0.00000	103.86647				0.00	100,000,000	50,000,000
Total ASN143 SPOT										0.00	100,000,000	50,000,000
Total For ASN143										0.00	100,000,000	50,000,000
ASN14: On 28/04/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14: On 20/06/2021 Spot Bond				100.00000	0.00000	58.51370				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN145 On 04/05/2021 Spot Bond				100.00000	0.00000	100.20464				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN146 On 04/05/2021 Spot Bond				100.00000	0.00000	100.20464				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN147 On 31/01/2022 Spot Bond			3.50500	140.75540	3.50500	140.56672				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN149 On 31/05/2021 Spot Bond				100.00000	0.00000	106.47816				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN150 On 04/05/2021 Spot Bond				100.00000	0.00000	101.88244				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN152 On 31/03/2031 Spot Bond			3.94000	90.68574	3.94000	158.22314				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN154 On 29/06/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN156 On 06/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN157 On 27/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN159 On 08/08/2021 Spot Bond				100.00000	0.00000	100.10493				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN160 On 19/08/2021 Spot Bond				100.00000	0.00000	99.83057				0.00	3,200,000,000	800,000,000
Total ASN161 SPOT										0.00	3,200,000,000	800,000,000
Total For ASN161										0.00	3,200,000,000	800,000,000
ASN161 On 29/08/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16 On 06/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16 On 20/06/2021 Spot Bond				100.00000	0.00000	101.45315				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17 On 22/11/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17 On 30/05/2017 Spot Bond				100.00000	0.00000	101.66133				0.00	0	0
Total ASN173 SPOT										0.00	0	0
Total For ASN173										0.00	0	0
ASN17 On 02/12/2019 Spot Bond				100.00000	0.00000	101.76645				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN17 On 21/12/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17 On 23/12/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN17 On 25/02/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN179 SPOT										0.00	0	0
Total For ASN179										0.00	0	0
ASN18 On 20/06/2022 Spot Bond				100.00000	0.00000	101.24660				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN18 On 11/10/2017 Spot Bond				100.00000	0.00000	100.69885				0.00	0	0
Total ASN184 SPOT										0.00	0	0
Total For ASN184										0.00	0	0
ASN38 On 20/12/2017 Spot Bond			100.00000	63.08828	100.00000	62.63089				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39 On 20/12/2017 Spot Bond			100.00000	63.14418	100.00000	62.68638				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40I On 20/12/2017 Spot Bond			100.00000	62.89263	100.00000	62.43666				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN50I On 16/03/2018 Spot Bond			100.00000	63.45836	100.00000	62.99829				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN75I On 20/09/2020 Spot Bond			100.00000	6.29736	100.00000	6.25170				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89I On 02/10/2018 Spot Bond			100.00000	42.50654	100.00000	42.19499			2,000,000,000,000.00		20,000,000	10,000,000
Total ASN89U SPOT									2,000,000,000,000.00		20,000,000	10,000,000
Total For ASN89U									2,000,000,000,000.00		20,000,000	10,000,000
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	101.40588				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			9.02500	102.14319	9.02500	102.06931				0.00	0	750,000,000
Total BAW11 SPOT										0.00	0	750,000,000
Total For BAW11										0.00	0	750,000,000
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	101.30917				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	33.16278	100.00000	32.92235				0.00	0	0
Total BAW17/JIBAR SPOT										0.00	0	0
Total For BAW17/JIBAR										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	101.36503				0.00	0	50,000,000
Total BAW18 SPOT										0.00	0	50,000,000
Total For BAW18										0.00	0	50,000,000
BAW19 On 05/12/2020 Spot Bond			9.73500	103.70100	9.73500	103.61979				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			9.87500	99.09443	9.87500	99.01659				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	101.27289	9.30000	101.19786				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BAW21/R208 SPOT									0.00	0	0
Total For BAW21/R208									0.00	0	0
BAW22 On 07/12/2022 Spot Bond				100.00000	0.00000	101.70074			0.00	0	0
Total BAW22 SPOT									0.00	0	0
Total For BAW22									0.00	0	0
BAW23 On 15/10/2017 Spot Bond			100.00000	85.64706	100.00000	85.04673			0.00	0	0
Total BAW23U SPOT									0.00	0	0
Total For BAW23U									0.00	0	0
BAW24 On 30/09/2019 Spot Bond				100.00000	0.00000	101.62879			0.00	0	0
Total BAW24 SPOT									0.00	0	0
Total For BAW24									0.00	0	0
BAW25 On 08/05/2020 Spot Bond				100.00000	0.00000	100.07634			0.00	0	0
Total BAW25 SPOT									0.00	0	0
Total For BAW25									0.00	0	0
BAW26 On 11/05/2021 Spot Bond			100.00000	14.22408	100.00000	100.00000		500,000,000,000,000.00	25,000,000,000	25,000,000,000	
Total BAW26U SPOT								10,000,000,000,000.00	25,000,000,000	25,000,000,000	
Total For BAW26U								10,000,000,000,000.00	25,000,000,000	25,000,000,000	
BAW27 On 11/05/2022 Spot Bond			100.00000	12.45487	100.00000	100.00000		500,000,000,000,000.00	25,000,000,000	25,000,000,000	
Total BAW27U SPOT								10,000,000,000,000.00	25,000,000,000	25,000,000,000	
Total For BAW27U								10,000,000,000,000.00	25,000,000,000	25,000,000,000	
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	101.63258		0.00	3,440,000,000	1,720,000,000	
Total BAW3 SPOT								0.00	3,440,000,000	1,720,000,000	
Total For BAW3								0.00	3,440,000,000	1,720,000,000	
BAW8 On 02/10/2017 Spot Bond			9.26500	101.36769	9.26500	101.29321		0.00	0	0	
Total BAW8 SPOT								0.00	0	0	
Total For BAW8								0.00	0	0	
BAYA08 On 31/12/2017 Spot Bond			12.08450	101.26429	12.08450	101.15717		0.00	0	0	
Total BAYA08 SPOT								0.00	0	0	
Total For BAYA08								0.00	0	0	
BAYA23 On 30/06/2017 Spot Bond			12.14198	101.08074	12.14198	100.98562		0.00	0	0	
Total BAYA23 SPOT								0.00	0	0	
Total For BAYA23								0.00	0	0	
BAYA24 On 30/06/2017 Spot Bond			9.51500	101.55471	9.51500	101.47629		0.00	0	0	
Total BAYA24 SPOT								0.00	0	0	
Total For BAYA24								0.00	0	0	
BAYA25 On 30/06/2017 Spot Bond				100.00000	0.00000	100.29168		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA25 On 30/09/2017 Spot Bond			11.96500	98.51046	11.96500	100.52576				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA27 On 31/12/2018 Spot Bond				100.00000	0.00000	101.35266				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA31 On 31/03/2018 Spot Bond			11.52500	93.21473	11.52500	102.18828				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond				100.00000	0.00000	101.31833				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	101.34660				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	100.63746				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	99.24334				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA36 On 30/09/2018 Spot Bond				100.00000	0.00000	100.27646				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	99.82619				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	101.34694				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA42 On 31/03/2019 Spot Bond				100.00000	0.00000	101.34705				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA51 On 31/03/2019 Spot Bond				100.00000	0.00000	101.41221				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA52 On 31/03/2019 Spot Bond				100.00000	0.00000	101.44319				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA53 On 30/09/2017 Spot Bond				100.00000	0.00000	101.14858				0.00	0	0
Total BAYA53 SPOT										0.00	0	0
Total For BAYA53										0.00	0	0
BAYA54 On 30/09/2019 Spot Bond				100.00000	0.00000	101.44332				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA55 On 31/03/2018 Spot Bond				100.00000	0.00000	101.06852				0.00	0	0
Total BAYA55 SPOT										0.00	0	0
Total For BAYA55										0.00	0	0
BAYA56 On 31/03/2020 Spot Bond				100.00000	0.00000	101.27937				0.00	54,000,000	27,000,000
Total BAYA56 SPOT										0.00	54,000,000	27,000,000
Total For BAYA56										0.00	54,000,000	27,000,000
BAYA57 On 31/03/2022 Spot Bond				100.00000	0.00000	101.38445				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				100.00000	0.00000	101.71414				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB06 On 31/12/2019 Spot Bond				100.00000	0.00000	101.71394				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				100.00000	0.00000	101.71403				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond				100.00000	0.00000	107.16172				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB09 On 30/09/2018 Spot Bond				100.00000	0.00000	101.51648				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYD1I On 30/06/2035 Spot Bond			100.00000	20.87046	100.00000	20.71749				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2I On 30/06/2035 Spot Bond			100.00000	18.99446	100.00000	18.85525				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3I On 30/06/2035 Spot Bond			100.00000	11.72498	100.00000	11.63904				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4I On 30/06/2035 Spot Bond			100.00000	11.73937	100.00000	11.65426				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	14.17606	100.00000	14.07215				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	12.28331	100.00000	12.19328				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC118L On 15/05/2017 Spot Bond			100.00000	100.00000	100.00000	99.18478				0.00	0	0
Total BC118U SPOT										0.00	0	0
Total For BC118U										0.00	0	0
BC119L On 24/05/2017 Spot Bond			100.00000	97.59358	100.00000	96.81698				0.00	0	0
Total BC119U SPOT										0.00	0	0
Total For BC119U										0.00	0	0
BC120L On 02/08/2017 Spot Bond			100.00000	82.20721	100.00000	81.65548				0.00	0	0
Total BC120U SPOT										0.00	0	0
Total For BC120U										0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	100.81771				0.00	400,000,000	200,000,000
Total BCJ06 SPOT										0.00	400,000,000	200,000,000
Total For BCJ06										0.00	400,000,000	200,000,000
BCJ09 On 25/07/2017 Spot Bond				100.00000	0.00000	100.39406				0.00	40,000,000	20,000,000
Total BCJ09 SPOT										0.00	40,000,000	20,000,000
Total For BCJ09										0.00	40,000,000	20,000,000
BCJ10 On 12/07/2017 Spot Bond				100.00000	0.00000	100.74292				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCJ11 On 14/11/2017 Spot Bond				100.00000	0.00000	99.93454				0.00	0	0
Total BCJ11 SPOT										0.00	0	0
Total For BCJ11										0.00	0	0
BCJ12 On 23/03/2018 Spot Bond			8.65000	101.23722	8.65000	101.15721				0.00	0	0
Total BCJ12 SPOT										0.00	0	0
Total For BCJ12										0.00	0	0
BCJ13 On 20/04/2018 Spot Bond				100.00000	0.00000	100.49931				0.00	128,600,000	64,300,000
Total BCJ13 SPOT										0.00	128,600,000	64,300,000
Total For BCJ13										0.00	128,600,000	64,300,000
BCP3U On 30/06/2019 Spot Bond			100.00000	20.61250	100.00000	20.46307				0.00	0	0
Total BCP3U SPOT										0.00	0	0
Total For BCP3U										0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	20.61250	100.00000	20.46307				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.63000	101.54609	2.63000	200.11625				0.00	0	0
Total BD0202 SPOT										0.00	0	0
Total For BD0202										0.00	0	0
BD0205 On 28/04/2028 Spot Bond			8.82500	89.82018	8.82500	174.34234				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			8.82500	91.11901	8.82500	174.87598				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			9.21000	93.17747	9.21000	93.10872				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BD311E SPOT										0.00	0	0
Total For BD311E										0.00	0	0
BEER02 On 28/03/2018 Spot Bond			8.17500	100.05122	8.17500	99.98588				0.00	0	0
Total BEER02 SPOT										0.00	0	0
Total For BEER02										0.00	0	0
BG1A71 On 21/11/2032 Spot Bond			100.00000	10.51817	100.00000	10.43935				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BG1A8I On 21/11/2032 Spot Bond			100.00000	9.10213	100.00000	9.03392				0.00	0	0
Total BG1A8U SPOT										0.00	0	0
Total For BG1A8U										0.00	0	0
BG1B2I On 23/11/2032 Spot Bond			100.00000	9.10213	100.00000	9.03392				0.00	0	0
Total BG1B2U SPOT										0.00	0	0
Total For BG1B2U										0.00	0	0
BG1C2 On 21/11/2032 Spot Bond			100.00000	9.65623	100.00000	9.58387				0.00	0	0
Total BG1C2U SPOT										0.00	0	0
Total For BG1C2U										0.00	0	0
BG1D2 On 21/11/2032 Spot Bond			100.00000	0.00010	100.00000	0.00010				0.00	0	0
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2I On 21/11/2032 Spot Bond			100.00000	12.91927	100.00000	12.82246				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2I On 21/11/2032 Spot Bond			100.00000	17.84461	100.00000	17.71089				0.00	0	0
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										0.00	0	0
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42C SPOT										0.00	0	0
Total For BG42C										0.00	0	0
BGL01 On 19/11/2024 Spot Bond				100.00000	0.00000	100.46582				0.00	30,000,000	30,000,000
Total BGL01 SPOT										0.00	30,000,000	30,000,000
Total For BGL01										0.00	30,000,000	30,000,000
BGL02 On 19/11/2019 Spot Bond			10.64500	100.29266	10.64500	100.20650				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2025 Spot Bond				100.00000	0.00000	101.38776				0.00	10,000,000	5,000,000
Total BGL03 SPOT										0.00	10,000,000	5,000,000
Total For BGL03										0.00	10,000,000	5,000,000
BGL04 On 05/02/2025 Spot Bond			10.84500	98.62653	10.84500	100.79320				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2025 Spot Bond			11.19500	103.09077	11.19500	102.55472				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2025 Spot Bond				100.00000	0.00000	103.24726				0.00	0	165,000,000
Total BGL06 SPOT										0.00	0	165,000,000
Total For BGL06										0.00	0	165,000,000
BGL07 On 03/09/2027 Spot Bond			11.87000	101.95071	11.87000	101.97499				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2027 Spot Bond				100.00000	0.00000	102.10330				0.00	0	0
Total BGL08 SPOT										0.00	0	0
Total For BGL08										0.00	0	0
BGL09 On 29/09/2020 Spot Bond			11.19500	101.98954	11.19500	101.89901				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond				100.00000	0.00000	100.21178				0.00	0	0
Total BGL10 SPOT										0.00	0	0
Total For BGL10										0.00	0	0
BGL11 On 05/05/2021 Spot Bond			11.57500	104.87487	11.57500	102.89716				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond				100.00000	0.00000	101.39800				0.00	100,000,000	50,000,000
Total BGL12 SPOT										0.00	100,000,000	50,000,000
Total For BGL12										0.00	100,000,000	50,000,000
BGL13 On 20/08/2021 Spot Bond			11.61500	103.09453	11.61500	102.99811				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0
BGL14 On 03/11/2021 Spot Bond				100.00000	0.00000	100.27263				0.00	0	0
Total BGL14 SPOT										0.00	0	0
Total For BGL14										0.00	0	0
BGL15 On 17/03/2022 Spot Bond				100.00000	0.00000	101.74619				0.00	0	0
Total BGL15 SPOT										0.00	0	0
Total For BGL15										0.00	0	0
BGR04 On 28/02/2018 Spot Bond				100.00000	0.00000	101.75000				0.00	0	0
Total BGR04 SPOT										0.00	0	0
Total For BGR04										0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	101.86645				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
Total BID04 SPOT										0.00	80,000,000	40,000,000
Total For BID04										0.00	80,000,000	40,000,000
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	100.28393				0.00	0	130,000,000
Total BID05 SPOT										0.00	0	130,000,000
Total For BID05										0.00	0	130,000,000
BID06 On 30/06/2019 Spot Bond			8.92500	103.15724	8.92500	103.08304				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
BLG1A1 On 21/11/2032 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BPPF01 On 22/03/2018 Spot Bond				100.00000	0.00000	101.17091				0.00	0	0
Total BPPF01 SPOT										0.00	0	0
Total For BPPF01										0.00	0	0
BPPF02 On 22/03/2020 Spot Bond				100.00000	0.00000	101.26759				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BSR17 On 19/06/2018 Spot Bond				100.00000	0.00000	103.27452				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC152 On 17/05/2017 Spot Bond				100.00000	0.00000	99.89231				0.00	0	0
Total BTC152 SPOT										0.00	0	0
Total For BTC152										0.00	0	0
BTC164 On 10/05/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC164 SPOT										0.00	0	0
Total For BTC164										0.00	0	0
BTC165 On 17/05/2017 Spot Bond				100.00000	0.00000	99.89475				0.00	0	0
Total BTC165 SPOT										0.00	0	0
Total For BTC165										0.00	0	0
BTC166 On 21/05/2017 Spot Bond				100.00000	0.00000	99.81058				0.00	0	0
Total BTC166 SPOT										0.00	0	0
Total For BTC166										0.00	0	0
BTC167 On 02/06/2017 Spot Bond				100.00000	0.00000	99.55859				0.00	0	0
Total BTC167 SPOT										0.00	0	0
Total For BTC167										0.00	0	0
BTC168 On 06/06/2017 Spot Bond				100.00000	0.00000	99.47456				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC168 SPOT										0.00	0	0
Total For BTC168										0.00	0	0
BTC168 On 07/06/2017 Spot Bond				100.00000	0.00000	99.45388				0.00	0	0
Total BTC169 SPOT										0.00	0	0
Total For BTC169										0.00	0	0
BTC169 On 14/06/2017 Spot Bond				100.00000	0.00000	101.06856				0.00	0	0
Total BTC170 SPOT										0.00	0	0
Total For BTC170										0.00	0	0
BTC170 On 30/06/2017 Spot Bond				100.00000	0.00000	98.96853				0.00	0	0
Total BTC171 SPOT										0.00	0	0
Total For BTC171										0.00	0	0
BTC171 On 07/07/2017 Spot Bond				100.00000	0.00000	98.81653				0.00	0	0
Total BTC173 SPOT										0.00	0	0
Total For BTC173										0.00	0	0
BTC173 On 12/07/2017 Spot Bond				100.00000	0.00000	98.71519				0.00	0	0
Total BTC174 SPOT										0.00	0	0
Total For BTC174										0.00	0	0
BTC174 On 07/08/2017 Spot Bond				100.00000	0.00000	98.17217				0.00	0	0
Total BTC175 SPOT										0.00	0	0
Total For BTC175										0.00	0	0
BTC175 On 07/08/2017 Spot Bond			100.00000	81.29176	100.00000	80.75221			156,000,000,000.00	21,560,000,000	12,800,000,000	
Total BTC176 SPOT									156,000,000,000.00	21,560,000,000	12,800,000,000	
Total For BTC176									156,000,000,000.00	21,560,000,000	12,800,000,000	
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	101.16759			0.00	0	0	
Total BWZ18B SPOT									0.00	0	0	
Total For BWZ18B									0.00	0	0	
BWZ20 On 27/03/2020 Spot Bond				100.00000	0.00000	101.20485			0.00	0	0	
Total BWZ20A SPOT									0.00	0	0	
Total For BWZ20A									0.00	0	0	
BWZJ18 On 19/11/2018 Spot Bond				100.00000	0.00000	99.83437			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				100.00000	0.00000	100.04791			0.00	60,000,000	30,000,000	
Total BWZJ19 SPOT									0.00	60,000,000	30,000,000	
Total For BWZJ19									0.00	60,000,000	30,000,000	
BWZJ2 On 10/11/2021 Spot Bond				100.00000	0.00000	100.04920			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	12.51266	100.00000	12.42095				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	12.51266	100.00000	12.42095				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	12.54532	100.00000	12.45338				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	12.54532	100.00000	12.45338				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	44.17948	100.00000	43.85567				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	19.27805	100.00000	19.13675				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			15.22500	97.61984	15.22500	97.50314				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	101.49203				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			13.02500	101.03742	13.02500	100.93181				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL16 On 18/05/2017 Spot Bond			8.51500	99.93006	8.51500	104.57363				0.00	0	0
Total CBL16 SPOT										0.00	0	0
Total For CBL16										0.00	0	0
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	101.53048				0.00	0	0
Total CBL17 SPOT										0.00	0	0
Total For CBL17										0.00	0	0
CBL18 On 23/08/2019 Spot Bond			12.52500	99.60751	12.52500	99.50729				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	101.34641				0.00	0	250,000,000
Total CBL20 SPOT										0.00	0	250,000,000
Total For CBL20										0.00	0	250,000,000
CBL22 On 06/05/2020 Spot Bond			9.89500	96.68185	9.89500	96.60576				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	102.17419				0.00	0	0
Total CBL23 SPOT										0.00	0	0
Total For CBL23										0.00	0	0
CBL24 On 21/11/2020 Spot Bond				100.00000	0.00000	100.27553				0.00	0	0
Total CBL24 SPOT										0.00	0	0
Total For CBL24										0.00	0	0
CBL25 On 06/05/2019 Spot Bond				100.00000	0.00000	100.10648				0.00	0	0
Total CBL25 SPOT										0.00	0	0
Total For CBL25										0.00	0	0
CBL26 On 06/05/2021 Spot Bond			10.19500	103.19596	10.19500	103.11234				0.00	0	0
Total CBL26 SPOT										0.00	0	0
Total For CBL26										0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.63000	113.46550	10.63000	113.36869				0.00	0	0
Total CCT01 SPOT										0.00	0	0
Total For CCT01										0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.63000	109.70833	10.63000	109.61472				0.00	0	350,000,000
Total CCT02 SPOT										0.00	0	350,000,000
Total For CCT02										0.00	0	350,000,000
CCT03 On 15/03/2025 Spot Bond			10.70500	104.19045	10.70500	104.10191				0.00	0	710,000,000
Total CCT03 SPOT										0.00	0	710,000,000
Total For CCT03										0.00	0	710,000,000
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	101.89781				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	107.88100	10.00000	107.79650				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	100.69708				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR15 SPOT										0.00	0	0
Total For CGR15										0.00	0	0
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	101.50936				0.00	0	0
Total CGR16 SPOT										0.00	0	0
Total For CGR16										0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	100.55086				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	52.58441	100.00000	52.20318				0.00	0	0
Total CGR18U SPOT										0.00	0	0
Total For CGR18U										0.00	0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	46.49253	100.00000	46.15546				0.00	0	0
Total CGR19U SPOT										0.00	0	0
Total For CGR19U										0.00	0	0
CGR20 On 03/07/2018 Spot Bond			100.00000	43.29077	100.00000	42.97348				0.00	0	0
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CGR21 On 12/10/2020 Spot Bond				100.00000	0.00000	100.98475				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CGR23 On 08/02/2019 Spot Bond				100.00000	0.00000	100.12398				0.00	0	0
Total CGR23 SPOT										0.00	0	0
Total For CGR23										0.00	0	0
CGR24 On 08/02/2021 Spot Bond				100.00000	0.00000	101.63170				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR25 On 27/06/2019 Spot Bond				100.00000	0.00000	101.43493				0.00	0	0
Total CGR25 SPOT										0.00	0	0
Total For CGR25										0.00	0	0
CGR26 On 27/06/2017 Spot Bond				100.00000	0.00000	101.14884				0.00	0	0
Total CGR26 SPOT										0.00	0	0
Total For CGR26										0.00	0	0
CGR27 On 25/11/2019 Spot Bond				100.00000	0.00000	102.30339				0.00	0	0
Total CGR27 SPOT										0.00	0	0
Total For CGR27										0.00	0	0
CGR28 On 08/02/2018 Spot Bond				100.00000	0.00000	100.09971				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR28 SPOT										0.00	0	0
Total For CGR28										0.00	0	0
CGR29 On 08/02/2021 Spot Bond				100.00000	0.00000	100.12737				0.00	0	0
Total CGR29 SPOT										0.00	0	0
Total For CGR29										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	101.17736				0.00	0	0
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	101.21668				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	101.26217				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CIG06 On 28/08/2018 Spot Bond				100.00000	0.00000	102.07443				0.00	0	0
Total CIG06 SPOT										0.00	0	0
Total For CIG06										0.00	0	0
CIG07 On 28/08/2020 Spot Bond				100.00000	0.00000	103.88098				0.00	1,600,000,000	400,000,000
Total CIG07 SPOT										0.00	1,600,000,000	400,000,000
Total For CIG07										0.00	1,600,000,000	400,000,000
CIG09L On 07/06/2019 Spot Bond			100.00000	26.41724	100.00000	26.22570				0.00	0	0
Total CIG09U SPOT										0.00	0	0
Total For CIG09U										0.00	0	0
CIG10 On 29/07/2019 Spot Bond				100.00000	0.00000	100.28892				0.00	0	0
Total CIG10 SPOT										0.00	0	0
Total For CIG10										0.00	0	0
CIG11 On 29/07/2020 Spot Bond				100.00000	0.00000	100.29604				0.00	0	0
Total CIG11 SPOT										0.00	0	0
Total For CIG11										0.00	0	0
CIG12 On 29/07/2021 Spot Bond				100.00000	0.00000	100.30759				0.00	0	0
Total CIG12 SPOT										0.00	0	0
Total For CIG12										0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLA2U SPOT									0.00	0	0
Total For CLA2U									0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			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	0.00000			0.00	0	0
Total CLB1U SPOT									0.00	0	0
Total For CLB1U									0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000			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	103.71832	10.11000	103.63358			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	135.83421	3.14000	137.76986			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			3.43000	142.12286	3.43000	135.49335			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	107.88100	10.00000	107.79700			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	107.88100	10.00000	107.79700			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	95.65378	13.50000	95.55028			0.00	0	0
Total CLN242 SPOT									0.00	0	0
Total For CLN242									0.00	0	0
CLN24 On 24/02/2019 Spot Bond			9.35000	102.03999	9.35000	101.96274			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			9.45500	101.61544	9.45500	101.53894			0.00	0	0
Total CLN262 SPOT									0.00	0	0
Total For CLN262									0.00	0	0
CLN26 On 20/06/2017 Spot Bond				100.00000	0.00000	101.77219			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN271 On 20/06/2017 Spot Bond				100.00000	0.00000	101.36470				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	101.33844				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN274 On 20/06/2017 Spot Bond				100.00000	0.00000	101.36152				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN275 On 22/05/2017 Spot Bond				100.00000	0.00000	99.76968				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN276 On 25/05/2017 Spot Bond				100.00000	0.00000	102.09781				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN278 On 20/06/2017 Spot Bond				100.00000	0.00000	101.37030				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN280 On 07/06/2017 Spot Bond				100.00000	0.00000	101.70585				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN281 On 10/08/2017 Spot Bond				100.00000	0.00000	100.08569				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN289 On 30/08/2017 Spot Bond				100.00000	0.00000	101.91433				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	101.31703				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	101.30484				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN292 On 26/06/2017 Spot Bond				100.00000	0.00000	101.51854				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	107.88100	10.00000	107.79700				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN292 On 30/06/2017 Spot Bond				100.00000	0.00000	101.17944				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				100.00000	0.00000	101.29240				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN294 On 30/06/2017 Spot Bond				100.00000	0.00000	101.21085				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN295 On 20/12/2017 Spot Bond				100.00000	0.00000	101.50646				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN296 On 30/06/2017 Spot Bond				100.00000	0.00000	101.20306				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	101.24548				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	101.21814				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN299 On 20/12/2017 Spot Bond				100.00000	0.00000	154.78922				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	101.78157				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	155.36166				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	154.09803				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	154.94219				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN305 On 14/11/2022 Spot Bond				100.00000	0.00000	99.92170				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			11.11000	93.69296	11.11000	93.60950				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			11.63000	94.99272	11.63000	94.90521				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 30/06/2017 Spot Bond				100.00000	0.00000	101.17166				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN316 On 20/03/2023 Spot Bond				100.00000	0.00000	101.52798				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				100.00000	0.00000	99.92332				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 24/07/2017 Spot Bond				100.00000	0.00000	100.46888				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN319 On 30/04/2018 Spot Bond				100.00000	0.00000	100.28334				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			8.80500	100.34740	8.80500	100.28137				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 24/07/2017 Spot Bond				100.00000	0.00000	100.47275				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				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 CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	101.42036				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	101.44191				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				100.00000	0.00000	101.52502				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				100.00000	0.00000	101.45340				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN328 On 20/06/2018 Spot Bond				100.00000	0.00000	101.56827				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 30/06/2017 Spot Bond				100.00000	0.00000	101.17166				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN335 On 20/09/2018 Spot Bond				100.00000	0.00000	133.42329				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 28/07/2017 Spot Bond				100.00000	0.00000	100.37207				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN339 On 20/12/2018 Spot Bond				100.00000	0.00000	102.56435				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 30/06/2017 Spot Bond				100.00000	0.00000	101.17747				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN341 On 20/12/2023 Spot Bond				100.00000	0.00000	101.62537				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN343 On 20/12/2018 Spot Bond				100.00000	0.00000	101.29526				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond				100.00000	0.00000	101.48479				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/07/2017 Spot Bond				100.00000	0.00000	100.36906				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN346 On 30/06/2017 Spot Bond				100.00000	0.00000	101.14841				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN349 On 28/10/2018 Spot Bond				100.00000	0.00000	100.34971				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 28/05/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN353 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN354 On 30/04/2018 Spot Bond				100.00000	0.00000	100.26451				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				100.00000	0.00000	100.46646				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN359 On 20/03/2019 Spot Bond				100.00000	0.00000	101.26370				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			10.29000	102.83323	10.29000	102.74915				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				100.00000	0.00000	101.36059				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				100.00000	0.00000	100.12106				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			12.43000	104.42116	12.43000	104.31856				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.00000	0.00000	100.12530				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			12.46000	104.49968	12.46000	104.39506				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 26/07/2022 Spot Bond			10.02000	107.56199	10.02000	107.47487				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				100.00000	0.00000	98.37947				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond				100.00000	0.00000	100.43607				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				100.00000	0.00000	83.64404				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				100.00000	0.00000	101.34260				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	101.36702				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				100.00000	0.00000	101.36719				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				100.00000	0.00000	101.21466				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			9.59500	102.37832	9.59500	102.30013				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN377 On 30/06/2017 Spot Bond				100.00000	0.00000	101.02940				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN378 On 20/06/2019 Spot Bond				100.00000	0.00000	101.48931				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	99.54301	10.98000	99.45631				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	101.64285	11.00000	101.55416				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN381 On 20/03/2021 Spot Bond				100.00000	0.00000	101.51040				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN383 On 22/07/2017 Spot Bond				100.00000	0.00000	100.44466				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN384 On 20/09/2024 Spot Bond			12.22000	100.91315	12.22000	100.81562				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN385 On 20/09/2024 Spot Bond				100.00000	0.00000	101.63669				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN386 On 20/03/2021 Spot Bond				100.00000	0.00000	101.36689				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN387 On 26/01/2021 Spot Bond				100.00000	0.00000	100.45945				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN388 On 20/09/2019 Spot Bond				100.00000	0.00000	101.44613				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN389 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN393 On 20/12/2019 Spot Bond				100.00000	0.00000	86.30848				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN394 On 20/09/2022 Spot Bond				100.00000	0.00000	101.37420				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN395 On 02/03/2018 Spot Bond				100.00000	0.00000	101.73754				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN396 On 20/03/2020 Spot Bond				100.00000	0.00000	101.47491				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN397 On 20/06/2020 Spot Bond				100.00000	0.00000	102.33732				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	99.92592				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN399 On 14/11/2022 Spot Bond				100.00000	0.00000	99.92633				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.00000	0.00000	101.37409				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN401 On 20/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN401 SPOT										0.00	0	0
Total For CLN401										0.00	0	0
CLN402 On 30/06/2017 Spot Bond				100.00000	0.00000	101.18560				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0
CLN403 On 30/06/2017 Spot Bond				100.00000	0.00000	101.10190				0.00	0	0
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0
CLN404 On 21/02/2018 Spot Bond				100.00000	0.00000	99.70403				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN404 On 20/06/2020 Spot Bond				100.00000	0.00000	98.25758				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				100.00000	0.00000	101.38127				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 18/07/2020 Spot Bond				100.00000	0.00000	100.72264				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN409 On 20/09/2020 Spot Bond				100.00000	0.00000	101.51046				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.00000	0.00000	101.51763				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN411 On 18/07/2020 Spot Bond				100.00000	0.00000	100.72585				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond				100.00000	0.00000	101.49611				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				100.00000	0.00000	101.76841				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				100.00000	0.00000	101.56782				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond				100.00000	0.00000	100.76760				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 20/09/2020 Spot Bond			4.00000	100.60451	4.00000	112.57574				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN417 On 23/09/2020 Spot Bond				100.00000	0.00000	101.47963				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond				100.00000	0.00000	101.63954				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	47.10404	7.01000	47.67237				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	101.65387				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				100.00000	0.00000	100.56349				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				100.00000	0.00000	110.54730				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	106.51000				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	107.56110				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	104.59685				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				100.00000	0.00000	107.33250				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN42 On 20/12/2018 Spot Bond				100.00000	0.00000	103.70146				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				100.00000	0.00000	99.92307				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				100.00000	0.00000	101.94016				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN43(On 20/12/2020 Spot Bond				100.00000	0.00000	113.65246				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				100.00000	0.00000	116.14307				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN43(On 20/12/2020 Spot Bond				100.00000	0.00000	115.25712				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN43(On 20/12/2020 Spot Bond				100.00000	0.00000	121.52148				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN43(On 20/12/2020 Spot Bond				100.00000	0.00000	114.44471				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN43(On 30/06/2017 Spot Bond				100.00000	0.00000	101.14506				0.00	140,000,000	70,000,000
Total CLN435 SPOT										0.00	140,000,000	70,000,000
Total For CLN435										0.00	140,000,000	70,000,000
CLN43(On 20/12/2020 Spot Bond				100.00000	0.00000	101.50332				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN43(On 20/12/2020 Spot Bond				100.00000	0.00000	101.43874				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN43(On 03/02/2021 Spot Bond				100.00000	0.00000	100.24534				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN44(On 20/03/2021 Spot Bond				100.00000	0.00000	115.41678				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN44(On 20/03/2021 Spot Bond				100.00000	0.00000	102.65283				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN44(On 07/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN442 SPOT										0.00	0	0
Total For CLN442										0.00	0	0
CLN442 On 23/05/2021 Spot Bond				100.00000	0.00000	102.17291				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN444 On 24/05/2021 Spot Bond			10.19500	103.44569	10.19500	109.01431				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN445 On 20/06/2017 Spot Bond				100.00000	0.00000	100.95121				0.00	0	0
Total CLN446 SPOT										0.00	0	0
Total For CLN446										0.00	0	0
CLN446 On 20/06/2017 Spot Bond				100.00000	0.00000	101.06159				0.00	0	0
Total CLN447 SPOT										0.00	0	0
Total For CLN447										0.00	0	0
CLN447 On 20/06/2017 Spot Bond				100.00000	0.00000	100.99037				0.00	0	0
Total CLN448 SPOT										0.00	0	0
Total For CLN448										0.00	0	0
CLN448 On 20/09/2017 Spot Bond				100.00000	0.00000	101.02135				0.00	0	0
Total CLN449 SPOT										0.00	0	0
Total For CLN449										0.00	0	0
CLN449 On 20/06/2017 Spot Bond				100.00000	0.00000	101.05567				0.00	0	0
Total CLN450 SPOT										0.00	0	0
Total For CLN450										0.00	0	0
CLN450 On 20/06/2017 Spot Bond				100.00000	0.00000	101.00704				0.00	0	0
Total CLN451 SPOT										0.00	0	0
Total For CLN451										0.00	0	0
CLN451 On 31/01/2022 Spot Bond			4.13000	137.00021	4.13000	136.80959				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN452 On 31/01/2025 Spot Bond			6.06000	98.78008	6.06000	98.62725				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			5.70000	101.24041	5.70000	101.08671				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN454 On 04/05/2021 Spot Bond				100.00000	0.00000	102.12275				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN455 On 20/12/2021 Spot Bond				100.00000	0.00000	101.68557				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN456 On 17/11/2021 Spot Bond				100.00000	0.00000	99.87563				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN457 On 29/11/2021 Spot Bond				100.00000	0.00000	101.94469				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN458 On 20/06/2017 Spot Bond				100.00000	0.00000	101.14567				0.00	0	0
Total CLN459 SPOT										0.00	0	0
Total For CLN459										0.00	0	0
CLN459 On 29/11/2021 Spot Bond				100.00000	0.00000	101.92479				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN460 On 15/02/2022 Spot Bond				100.00000	0.00000	99.91751				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN461 On 16/02/2022 Spot Bond			10.76500	103.68975	10.76500	103.59969				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN462 On 23/02/2018 Spot Bond				100.00000	0.00000	101.94401				0.00	202,000,000	101,000,000
Total CLN463 SPOT										0.00	202,000,000	101,000,000
Total For CLN463										0.00	202,000,000	101,000,000
CLN463 On 13/03/2022 Spot Bond			10.04000	101.71473	10.04000	101.63354				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN464 On 14/03/2020 Spot Bond				100.00000	0.00000	101.47408				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN465 On 21/02/2024 Spot Bond				100.00000	0.00000	99.74533				0.00	0	0
Total CLN466 SPOT										0.00	0	0
Total For CLN466										0.00	0	0
CLN466 On 27/03/2020 Spot Bond				100.00000	0.00000	101.08202				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN467 On 28/03/2020 Spot Bond				100.00000	0.00000	101.09655				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN468 On 28/03/2022 Spot Bond				100.00000	0.00000	100.62395				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN469 On 07/05/2018 Spot Bond				100.00000	0.00000	100.16628				0.00	0	0
Total CLN470 SPOT										0.00	0	0
Total For CLN470										0.00	0	0
CLN470 On 18/04/2028 Spot Bond				100.00000	0.00000	202.16108				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN55 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN61 On 18/04/2028 Spot Bond			9.21000	93.17747	9.21000	93.10872				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN81 On 28/04/2028 Spot Bond			8.82500	39.60000	8.82500	174.34234				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN88 On 02/03/2028 Spot Bond			8.82500	40.12647	8.82500	174.87598				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLN89 On 20/06/2017 Spot Bond				100.00000	0.00000	101.37438				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF07 On 10/07/2017 Spot Bond				100.00000	0.00000	100.86523				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF08 On 20/06/2017 Spot Bond				100.00000	0.00000	101.38875				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF09 On 24/07/2017 Spot Bond				100.00000	0.00000	100.46888				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF1 On 20/03/2018 Spot Bond				100.00000	0.00000	101.28241				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF1 On 20/06/2019 Spot Bond				100.00000	0.00000	101.33843				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF1 On 20/06/2019 Spot Bond				100.00000	0.00000	101.80774				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF1 On 20/09/2019 Spot Bond				100.00000	0.00000	101.33837				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF1 On 20/06/2020 Spot Bond				100.00000	0.00000	101.38845				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	102.40543				0.00	0	0
Total COH001 SPOT										0.00	0	0
Total For COH001										0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	100.66608				0.00	0	0
Total COH002 SPOT										0.00	0	0
Total For COH002										0.00	0	0
COJ04 On 05/06/2018 Spot Bond			8.71500	104.25306	8.71500	104.17979				0.00	0	900,000,000
Total COJ04 SPOT										0.00	0	900,000,000
Total For COJ04										0.00	0	900,000,000
COJ05 On 05/06/2023 Spot Bond			9.52000	117.53181	9.52000	117.44175				0.00	0	1,300,000,000
Total COJ05 SPOT										0.00	0	1,300,000,000
Total For COJ05										0.00	0	1,300,000,000
COJ07 On 23/03/2021 Spot Bond			9.80500	104.59534	9.80500	104.51375				0.00	0	0
Total COJ07 SPOT										0.00	0	0
Total For COJ07										0.00	0	0
COJ08 On 22/06/2026 Spot Bond			10.85500	107.92258	10.85500	107.82860				0.00	0	0
Total COJ08 SPOT										0.00	0	0
Total For COJ08										0.00	0	0
COJG0 On 09/06/2024 Spot Bond			10.18000	104.37576	10.18000	104.29038				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total COJG01 SPOT										0.00	0	0
Total For COJG01										0.00	0	0
COT01 On 03/04/2023 Spot Bond			10.35500	95.63906	10.35500	95.55996				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			11.53500	92.98618	11.53500	92.90074				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			11.55500	91.27526	11.55500	91.19079				0.00	0	0
Total COT03 SPOT										0.00	0	0
Total For COT03										0.00	0	0
CPL01L On 12/12/2019 Spot Bond			100.00000	18.34157	100.00000	18.20859				0.00	0	0
Total CPL01U SPOT										0.00	0	0
Total For CPL01U										0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL021 SPOT										0.00	0	0
Total For CPL021										0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL022 SPOT										0.00	0	0
Total For CPL022										0.00	0	0
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL02L On 12/03/2020 Spot Bond			100.00000	18.39495	100.00000	18.26159				0.00	0	0
Total CPL02U SPOT										0.00	0	0
Total For CPL02U										0.00	0	0
CPL03L On 12/12/2018 Spot Bond			100.00000	31.72302	100.00000	31.49303				0.00	0	0
Total CPL03U SPOT										0.00	0	0
Total For CPL03U										0.00	0	0
CPL05L On 30/10/2018 Spot Bond			100.00000	39.55277	100.00000	39.26287				0.00	0	0
Total CPL05U SPOT										0.00	0	0
Total For CPL05U										0.00	0	0
CPL06L On 30/11/2018 Spot Bond			100.00000	32.83475	100.00000	32.59670				0.00	0	0
Total CPL06U SPOT										0.00	0	0
Total For CPL06U										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.57000	100.40560	11.57000	100.31205				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
DEN38U On 10/06/2018 Spot Bond			100.00000	44.70986	100.00000	44.38572				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39U On 10/06/2018 Spot Bond			100.00000	38.45673	100.00000	38.17792				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40U On 10/06/2018 Spot Bond			100.00000	45.26851	100.00000	44.94030				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			8.29000	100.30880	8.29000	100.24256				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			6.86000	100.83368	6.86000	100.77829				0.00	0	0
Total DENG44/R203 SPOT										0.00	0	0
Total For DENG44/R203										0.00	0	0
DENG6 On 29/08/2017 Spot Bond				100.00000	0.00000	101.69747				0.00	0	0
Total DENG64 SPOT										0.00	0	0
Total For DENG64										0.00	0	0
DENG6 On 22/09/2017 Spot Bond				100.00000	0.00000	101.18007				0.00	0	0
Total DENG65 SPOT										0.00	0	0
Total For DENG65										0.00	0	0
DENG6 On 29/08/2017 Spot Bond				100.00000	0.00000	101.72074				0.00	0	0
Total DENG67 SPOT										0.00	0	0
Total For DENG67										0.00	0	0
DENG6 On 29/08/2017 Spot Bond				100.00000	0.00000	101.62768				0.00	0	0
Total DENG68 SPOT										0.00	0	0
Total For DENG68										0.00	0	0
DENG6 On 29/08/2017 Spot Bond				100.00000	0.00000	97.54257				0.00	0	0
Total DENG69 SPOT										0.00	0	0
Total For DENG69										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	100.84109				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	88.92111	100.00000	88.28897				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DLTB03 On 09/10/2017 Spot Bond			100.00000	88.92111	100.00000	88.28897			0.00	0	0
Total DLTB03/JIBAR SPOT									0.00	0	0
Total For DLTB03/JIBAR									0.00	0	0
DNG60 On 04/08/2017 Spot Bond			100.00000	83.13292	100.00000	82.57747		40,000,000,000,000.00		400,000,000	200,000,000
Total DNG60U SPOT								10,000,000,000,000.00		400,000,000	200,000,000
Total For DNG60U								10,000,000,000,000.00		400,000,000	200,000,000
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	101.73304			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	100.69709			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL009 On 20/12/2019 Spot Bond				100.00000	0.00000	69.12470			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			9.36500	102.53804	9.36500	102.46072			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			8.84500	103.94712	8.84500	103.87259			0.00	0	31,500,000
Total DV22 SPOT									0.00	0	31,500,000
Total For DV22									0.00	0	31,500,000
DV22/R On 07/02/2020 Spot Bond			100.00000	21.62254	100.00000	21.47771			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			9.82000	102.87833	9.82000	102.79663			0.00	0	2,100,000,000
Total DV23 SPOT									0.00	0	2,100,000,000
Total For DV23									0.00	0	2,100,000,000
DV23/R On 27/02/2023 Spot Bond			100.00000	12.70686	100.00000	12.62175			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	12.70686	100.00000	12.62175			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			9.89000	101.30341	9.89000	101.22240			0.00	0	0
Total DV24 SPOT									0.00	0	0
Total For DV24									0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	102.27347	9.69000	102.19330			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	102.27347	9.69000	102.19330			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DV24/R2023 SPOT										0.00	0	0
Total For DV24/R2023										0.00	0	0
DV29 On 18/02/2029 Spot Bond			11.09000	95.94657	11.09000	95.86078				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	102.36844	10.10000	102.28488				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	102.36844	10.10000	102.28488				0.00	0	0
Total DV29/R213 SPOT										0.00	0	0
Total For DV29/R213										0.00	0	0
DVC02 On 24/08/2017 Spot Bond				100.00000	0.00000	101.68374				0.00	0	0
Total DVC027 SPOT										0.00	0	0
Total For DVC027										0.00	0	0
DVC02 On 19/02/2018 Spot Bond				100.00000	0.00000	101.75190				0.00	0	0
Total DVC028 SPOT										0.00	0	0
Total For DVC028										0.00	0	0
DVC25 On 29/08/2017 Spot Bond				100.00000	0.00000	101.70999				0.00	200,000,000	100,000,000
Total DVC25 SPOT										0.00	200,000,000	100,000,000
Total For DVC25										0.00	200,000,000	100,000,000
DVC26 On 29/11/2017 Spot Bond				100.00000	0.00000	101.67603				0.00	0	0
Total DVC26 SPOT										0.00	0	0
Total For DVC26										0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	100.96598				0.00	0	0
Total DVF18 SPOT										0.00	0	0
Total For DVF18										0.00	0	0
DVF19 On 31/05/2019 Spot Bond				100.00000	0.00000	102.33590				0.00	100,000,000	50,000,000
Total DVF19 SPOT										0.00	100,000,000	50,000,000
Total For DVF19										0.00	100,000,000	50,000,000
DVF20 On 29/11/2019 Spot Bond				100.00000	0.00000	101.76564				0.00	0	0
Total DVF20 SPOT										0.00	0	0
Total For DVF20										0.00	0	0
DVF20 On 28/03/2020 Spot Bond				100.00000	0.00000	101.07715				0.00	0	0
Total DVF20B SPOT										0.00	0	0
Total For DVF20B										0.00	0	0
DVF21 On 29/11/2021 Spot Bond				100.00000	0.00000	101.82927				0.00	0	0
Total DVF21 SPOT										0.00	0	0
Total For DVF21										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVF22 On 28/03/2022 Spot Bond				100.00000	0.00000	101.11381			0.00	0	0
Total DVF22 SPOT									0.00	0	0
Total For DVF22									0.00	0	0
E170 On 01/08/2020 Spot Bond			8.51500	117.57558	8.51500	117.49436			0.00	0	202,853,700
Total E170 SPOT									0.00	0	202,853,700
Total For E170									0.00	0	202,853,700
E170/R On 01/08/2020 Spot Bond			100.00000	23.38010	100.00000	23.22351			0.00	0	0
Total E170/R207 SPOT									0.00	0	0
Total For E170/R207									0.00	0	0
ECN20 On 14/03/2020 Spot Bond			9.25500	102.56603	9.25500	102.49040			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			9.40500	102.93300	9.40500	102.85591			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			9.83000	102.23676	9.83000	102.15682			0.00	0	0
Total ECN24 SPOT									0.00	0	0
Total For ECN24									0.00	0	0
ECN32 On 14/03/2032 Spot Bond			3.42000	104.55974	3.42000	104.42076			0.00	0	0
Total ECN32 SPOT									0.00	0	0
Total For ECN32									0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC04 SPOT									0.00	0	0
Total For EFC04									0.00	0	0
EFS00E On 23/10/2023 Spot Bond				100.00000	0.00000	100.49502			0.00	0	0
Total EFS00B SPOT									0.00	0	0
Total For EFS00B									0.00	0	0
EFS0A1 On 28/10/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFS0A1 SPOT									0.00	0	0
Total For EFS0A1									0.00	0	0
EFS0A2 On 28/10/2023 Spot Bond				100.00000	0.00000	100.40195			0.00	0	0
Total EFS0A2 SPOT									0.00	0	0
Total For EFS0A2									0.00	0	0
EFS0CU On 28/10/2023 Spot Bond			100.00000	17.33182	100.00000	17.20479			0.00	0	0
Total EFS0CU SPOT									0.00	0	0
Total For EFS0CU									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL037 On 31/01/2037 Spot Bond			3.05000	100.91942	3.05000	100.78786			0.00	0	0
Total EL037 SPOT									0.00	0	0
Total For EL037									0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	114.30689	2.25000	114.16536			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			3.02000	126.76528	2.99000	126.96049			0.00	0	500,000,000
Total EL28 SPOT									0.00	0	500,000,000
Total For EL28									0.00	0	500,000,000
EL29 On 19/11/2029 Spot Bond			2.99000	114.14706	2.99000	113.99881			0.00	0	100,000,000
Total EL29 SPOT									0.00	0	100,000,000
Total For EL29									0.00	0	100,000,000
EL30 On 29/07/2030 Spot Bond			3.00000	114.08509	3.00000	113.93684			0.00	0	1,950,000,000
Total EL30 SPOT									0.00	0	1,950,000,000
Total For EL30									0.00	0	1,950,000,000
EL31 On 02/06/2031 Spot Bond			3.01000	106.37966	3.01000	106.24148			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			3.04000	101.57362	3.04000	101.44130			0.00	0	0
Total EL36 SPOT									0.00	0	0
Total For EL36									0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	114.30689	2.25000	114.16536			0.00	0	0
Total EL36/I2038 SPOT									0.00	0	0
Total For EL36/I2038									0.00	0	0
EMM01 On 28/07/2020 Spot Bond			9.49500	105.97597	9.49500	105.89453			0.00	0	0
Total EMM01 SPOT									0.00	0	0
Total For EMM01									0.00	0	0
EMM02 On 11/03/2021 Spot Bond			9.47500	105.78201	9.47500	105.70221			0.00	0	0
Total EMM02 SPOT									0.00	0	0
Total For EMM02									0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.60500	97.60652	10.60500	97.52432			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			10.87500	89.09193	10.87500	93.24797			0.00	0	0
Total EMM04 SPOT									0.00	0	0
Total For EMM04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM05 On 17/04/2029 Spot Bond			11.14000	97.73699	11.14000	98.75920			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			10.70500	101.57879	10.70500	102.51468			0.00	0	0
Total EMM06 SPOT									0.00	0	0
Total For EMM06									0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	101.79570			0.00	0	0
Total EPF002 SPOT									0.00	0	0
Total For EPF002									0.00	0	0
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	100.10043			0.00	0	0
Total EPF004 SPOT									0.00	0	0
Total For EPF004									0.00	0	0
EPF006 On 19/08/2018 Spot Bond				100.00000	0.00000	99.84076			0.00	0	0
Total EPF006 SPOT									0.00	0	0
Total For EPF006									0.00	0	0
EPF007 On 02/09/2020 Spot Bond				100.00000	0.00000	101.75668			0.00	0	0
Total EPF007 SPOT									0.00	0	0
Total For EPF007									0.00	0	0
EPF008 On 12/09/2019 Spot Bond				100.00000	0.00000	101.51513			0.00	60,000,000	30,000,000
Total EPF008 SPOT									0.00	60,000,000	30,000,000
Total For EPF008									0.00	60,000,000	30,000,000
EPF009 On 30/03/2018 Spot Bond				100.00000	0.00000	101.03185			0.00	0	0
Total EPF009 SPOT									0.00	0	0
Total For EPF009									0.00	0	0
EPF010 On 07/11/2019 Spot Bond				100.00000	0.00000	100.10172			0.00	0	0
Total EPF010 SPOT									0.00	0	0
Total For EPF010									0.00	0	0
EPF01U On 01/09/2018 Spot Bond			100.00000	39.30544	100.00000	39.02048			0.00	0	0
Total EPF01U SPOT									0.00	0	0
Total For EPF01U									0.00	0	0
EPF02U On 01/09/2019 Spot Bond			100.00000	16.09951	100.00000	15.98279			0.00	0	0
Total EPF02U SPOT									0.00	0	0
Total For EPF02U									0.00	0	0
EPFC27 On 06/09/2017 Spot Bond				100.00000	0.00000	101.57631			0.00	0	0
Total EPFC27 SPOT									0.00	0	0
Total For EPFC27									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPFC2! On 06/11/2017 Spot Bond				100.00000	0.00000	100.09505			0.00	80,000,000	40,000,000
Total EPFC29 SPOT									0.00	80,000,000	40,000,000
Total For EPFC29									0.00	80,000,000	40,000,000
EPFC3! On 02/03/2018 Spot Bond				100.00000	0.00000	101.72939			0.00	50,000,000	25,000,000
Total EPFC30 SPOT									0.00	50,000,000	25,000,000
Total For EPFC30									0.00	50,000,000	25,000,000
EPFC3 On 06/09/2017 Spot Bond				100.00000	0.00000	101.52815			0.00	0	0
Total EPFC31 SPOT									0.00	0	0
Total For EPFC31									0.00	0	0
EPFC3! On 03/11/2017 Spot Bond				100.00000	0.00000	100.17415			0.00	0	0
Total EPFC32 SPOT									0.00	0	0
Total For EPFC32									0.00	0	0
EQS05 On 28/04/2019 Spot Bond			100.00000	30.36060	100.00000	30.13808			0.00	0	0
Total EQS05 SPOT									0.00	0	0
Total For EQS05									0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	96.81571			0.00	0	0
Total EQS06 SPOT									0.00	0	0
Total For EQS06									0.00	0	0
EQS07 On 09/04/2018 Spot Bond			12.52500	97.62500	12.52500	97.52784			0.00	0	0
Total EQS07 SPOT									0.00	0	0
Total For EQS07									0.00	0	0
EQS08! On 04/10/2018 Spot Bond				100.00000	0.00000	99.57898			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	43.09777	100.00000	42.78188			0.00	0	0
EQS08! On 04/10/2018 Spot Bond			100.00000	43.19069	100.00000	42.87414			0.00	0	0
Total EQS08A/JIBAR SPOT									0.00	0	0
Total For EQS08A/JIBAR									0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS3B3 SPOT									0.00	0	0
Total For ERS3B3									0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	99.88103			0.00	0	0
Total ERS3B4 SPOT									0.00	0	0
Total For ERS3B4									0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	99.87015			0.00	0	0
Total ERS3B5 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 ERS3B5										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	99.87425				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	99.85649				0.00	0	0
Total ERS3C5 SPOT										0.00	0	0
Total For ERS3C5										0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA12 SPOT										0.00	0	0
Total For ERSA12										0.00	0	0
ERSA1: On 25/11/2020 Spot Bond			10.00000	107.88100	10.00000	107.79700				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA14 SPOT										0.00	0	0
Total For ERSA14										0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	99.88598				0.00	120,000,000	60,000,000
Total ERSA15 SPOT										0.00	120,000,000	60,000,000
Total For ERSA15										0.00	120,000,000	60,000,000
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA16 SPOT										0.00	0	0
Total For ERSA16										0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	99.75703				0.00	0	0
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	99.89069				0.00	0	0
Total ERSA18 SPOT										0.00	0	0
Total For ERSA18										0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA19 SPOT										0.00	0	0
Total For ERSA19										0.00	0	0
ERSA2: On 17/11/2025 Spot Bond				100.00000	0.00000	100.12339				0.00	60,000,000	30,000,000
Total ERSA20 SPOT										0.00	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
Total For ERSA20									0.00	60,000,000	30,000,000
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	99.43443			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	100.33960			0.00	80,000,000	40,000,000
Total ERSA22 SPOT									0.00	80,000,000	40,000,000
Total For ERSA22									0.00	80,000,000	40,000,000
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	99.88239			0.00	80,000,000	40,000,000
Total ERSA23 SPOT									0.00	80,000,000	40,000,000
Total For ERSA23									0.00	80,000,000	40,000,000
ES18 On 20/04/2018 Spot Bond			8.35500	101.40727	8.35500	101.33925			0.00	0	40,890,000,000
Total ES18 SPOT									0.00	0	40,890,000,000
Total For ES18									0.00	0	40,890,000,000
ES18/R On 20/04/2018 Spot Bond			9.25000	100.61956	9.25000	100.54501			0.00	0	0
Total ES18/R204 SPOT									0.00	0	0
Total For ES18/R204									0.00	0	0
ES23 On 25/01/2023 Spot Bond			9.16000	106.67646	9.16000	106.59731		151,306,712,000.00		16,518,200	38,676,900
Total ES23 SPOT								151,306,712,000.00		16,518,200	38,676,900
Total For ES23								151,306,712,000.00		16,518,200	38,676,900
ES23/R On 25/01/2023 Spot Bond			10.00000	103.00955	10.00000	102.92628			0.00	0	0
Total ES23/R2023 SPOT								0.00	0	0	0
Total For ES23/R2023								0.00	0	0	0
ES26 On 02/04/2026 Spot Bond			9.90500	88.94881	9.90500	88.87836		9,905,000,000,000.00		1,000,000,000	12,600,000,000
Total ES26 SPOT								9,905,000,000,000.00		1,000,000,000	12,600,000,000
Total For ES26								9,905,000,000,000.00		1,000,000,000	12,600,000,000
ES26/R On 02/04/2026 Spot Bond			7.85000	100.90873	7.85000	100.84506			0.00	0	0
Total ES26/R186 SPOT								0.00	0	0	0
Total For ES26/R186								0.00	0	0	0
ES33 On 15/09/2033 Spot Bond			10.62500	77.23170	10.69000	76.76112			0.00	0	59,100,000,000
Total ES33 SPOT								0.00	0	0	59,100,000,000
Total For ES33								0.00	0	0	59,100,000,000
ES33/R On 15/09/2033 Spot Bond			7.50000	101.22794	7.50000	101.16720			0.00	0	0
Total ES33/R209 SPOT								0.00	0	0	0
Total For ES33/R209								0.00	0	0	0
ES42 On 25/04/2042 Spot Bond			10.94500	79.67998	10.94500	79.61042			0.00	0	15,901,305,600
Total ES42 SPOT								0.00	0	0	15,901,305,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ES42										0.00	0	15,901,305,600
ES42/R On 25/04/2042 Spot Bond			8.50000	100.45591	8.50000	100.38740				0.00	0	0
Total ES42/R214 SPOT										0.00	0	0
Total For ES42/R214										0.00	0	0
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	99.84297				0.00	0	0
Total EXX01 SPOT										0.00	0	0
Total For EXX01										0.00	0	0
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	98.11475				0.00	0	0
Total EXX02 SPOT										0.00	0	0
Total For EXX02										0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond				100.00000	0.00000	101.34785				0.00	0	0
Total FBJ20Z SPOT										0.00	0	0
Total For FBJ20Z										0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond				100.00000	0.00000	101.39077				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	40.06786	100.00000	39.77737				0.00	0	0
Total FIF01U SPOT										0.00	0	0
Total For FIF01U										0.00	0	0
FIF02U On 01/11/2018 Spot Bond			100.00000	40.14437	100.00000	39.85332				0.00	0	0
Total FIF02U SPOT										0.00	0	0
Total For FIF02U										0.00	0	0
FIF03U On 01/11/2018 Spot Bond			100.00000	40.24175	100.00000	39.95000				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2018 Spot Bond			100.00000	40.33912	100.00000	40.04667				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	14.99326	100.00000	14.88091				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	11.89971	100.00000	11.81055				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	99.76562				0.00	0	0
Total FIFB04 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 FIFB04										0.00	0	0
FIFB06 On 25/08/2017 Spot Bond				100.00000	0.00000	101.80659				0.00	0	0
Total FIFB06 SPOT										0.00	0	0
Total For FIFB06										0.00	0	0
FIFB07 On 27/11/2017 Spot Bond				100.00000	0.00000	101.83013				0.00	0	0
Total FIFB07 SPOT										0.00	0	0
Total For FIFB07										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond				100.00000	0.00000	101.84362				0.00	0	0
Total FIFB08 SPOT										0.00	0	0
Total For FIFB08										0.00	0	0
FIFB09 On 27/06/2019 Spot Bond				100.00000	0.00000	101.16627				0.00	0	0
Total FIFB09 SPOT										0.00	0	0
Total For FIFB09										0.00	0	0
FIFB10 On 12/09/2019 Spot Bond				100.00000	0.00000	101.83660				0.00	80,000,000	40,000,000
Total FIFB10 SPOT										0.00	80,000,000	40,000,000
Total For FIFB10										0.00	80,000,000	40,000,000
FIFB11 On 07/02/2020 Spot Bond				100.00000	0.00000	100.10134				0.00	196,000,000	98,000,000
Total FIFB11 SPOT										0.00	196,000,000	98,000,000
Total For FIFB11										0.00	196,000,000	98,000,000
FIFB12 On 13/08/2020 Spot Bond				100.00000	0.00000	99.92935				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	5.00026	100.00000	5.96355				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	0.46635	100.00000	0.46286				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	0.46635	100.00000	0.46286				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	10.90257	100.00000	10.82353				0.00	0	0
Total FR002U SPOT										0.00	0	0
Total For FR002U										0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	10.61983	100.00000	10.54283				0.00	0	0
Total FR003U 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 FR003U									0.00	0	0
FR2A4 On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FR2A4A SPOT									0.00	0	0
Total For FR2A4A									0.00	0	0
FR2A4 On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FR2A4B SPOT									0.00	0	0
Total For FR2A4B									0.00	0	0
FR2A4 On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FR2A4C SPOT									0.00	0	0
Total For FR2A4C									0.00	0	0
FR2A4 On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FR2A4D SPOT									0.00	0	0
Total For FR2A4D									0.00	0	0
FRB05 On 21/12/2018 Spot Bond			9.35000	102.13244	9.35000	102.05555			0.00	0	360,000,000
Total FRB05 SPOT									0.00	0	360,000,000
Total For FRB05									0.00	0	360,000,000
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	101.41825			0.00	0	0
Total FRB09 SPOT									0.00	0	0
Total For FRB09									0.00	0	0
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	102.42683			0.00	0	0
Total FRB11 SPOT									0.00	0	0
Total For FRB11									0.00	0	0
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	103.08521			0.00	0	0
Total FRB12 SPOT									0.00	0	0
Total For FRB12									0.00	0	0
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	97.97201			0.00	0	0
Total FRB13 SPOT									0.00	0	0
Total For FRB13									0.00	0	0
FRB14 On 02/06/2026 Spot Bond			10.79500	99.97325	10.79500	101.85198			0.00	0	200,000,000
Total FRB14 SPOT									0.00	0	200,000,000
Total For FRB14									0.00	0	200,000,000
FRB15 On 06/03/2025 Spot Bond				100.00000	0.00000	103.81924			0.00	60,000,000	230,000,000
Total FRB15 SPOT									0.00	60,000,000	230,000,000
Total For FRB15									0.00	60,000,000	230,000,000
FRB16 On 08/07/2025 Spot Bond				100.00000	0.00000	100.83221			0.00	0	0
Total FRB16 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 FRB16									0.00	0	0
FRB17 On 08/01/2027 Spot Bond				100.00000	0.00000	100.97696			0.00	0	0
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRB17/ On 08/01/2027 Spot Bond			100.00000	11.95140	100.00000	11.86380			0.00	0	0
Total FRB17/JIBAR SPOT									0.00	0	0
Total For FRB17/JIBAR									0.00	0	0
FRB18 On 13/04/2026 Spot Bond				100.00000	0.00000	101.22548			0.00	3,200,000,000	800,000,000
Total FRB18 SPOT									0.00	3,200,000,000	800,000,000
Total For FRB18									0.00	3,200,000,000	800,000,000
FRB19 On 14/04/2021 Spot Bond			11.49500	103.64226	11.49500	103.54735			0.00	0	0
Total FRB19 SPOT									0.00	0	0
Total For FRB19									0.00	0	0
FRB20 On 15/04/2026 Spot Bond				100.00000	0.00000	102.34054			0.00	0	0
Total FRB20 SPOT									0.00	0	0
Total For FRB20									0.00	0	0
FRB21 On 24/11/2021 Spot Bond				100.00000	0.00000	102.36415			0.00	0	0
Total FRB21 SPOT									0.00	0	0
Total For FRB21									0.00	0	0
FRB22 On 08/12/2022 Spot Bond				100.00000	0.00000	102.01058			0.00	0	0
Total FRB22 SPOT									0.00	0	0
Total For FRB22									0.00	0	0
FRB22 On 21/12/2018 Spot Bond			10.32500	107.17145	10.32500	107.08256			0.00	0	0
Total FRB22 SPOT									0.00	0	0
Total For FRB22									0.00	0	0
FRB21 On 21/12/2018 Spot Bond				100.00000	0.00000	103.61121			0.00	0	0
Total FRB21 SPOT									0.00	0	0
Total For FRB21									0.00	0	0
FRB22 On 31/01/2022 Spot Bond			3.21000	142.56921	3.21000	142.38151			0.00	0	0
Total FRB22 SPOT									0.00	0	0
Total For FRB22									0.00	0	0
FRB23 On 07/12/2023 Spot Bond			3.52000	113.91325	3.52000	279.33295			0.00	0	0
Total FRB23 SPOT									0.00	0	0
Total For FRB23									0.00	0	0
FRB25 On 31/01/2025 Spot Bond			3.61000	110.03992	3.61000	116.81378			0.00	0	0
Total FRB25 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 FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			3.91000	88.80094	3.91000	158.66191				0.00	0	200,000,000
Total FRBI28 SPOT										0.00	0	200,000,000
Total For FRBI28										0.00	0	200,000,000
FRBI33 On 07/12/2033 Spot Bond			4.10000	93.74585	4.10000	194.64385				0.00	0	0
Total FRBI33 SPOT										0.00	0	0
Total For FRBI33										0.00	0	0
FRBI46 On 31/03/2046 Spot Bond			4.24000	87.69202	4.24000	87.62234				0.00	0	0
Total FRBI46 SPOT										0.00	0	0
Total For FRBI46										0.00	0	0
FRBI50 On 31/12/2050 Spot Bond			4.23000	90.09258	4.23000	91.00688				0.00	0	0
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ01 On 30/11/2020 Spot Bond			8.93000	73.84217	8.93000	73.51795				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			10.05000	48.97278	10.05000	48.45991				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			10.08000	48.32354	10.08000	47.80646				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC05U On 13/10/2018 Spot Bond			100.00000	42.03635	100.00000	41.72824				0.00	0	0
Total FRC05U SPOT										0.00	0	0
Total For FRC05U										0.00	0	0
FRC06U On 31/12/2017 Spot Bond			100.00000	62.40455	100.00000	61.94716				0.00	0	0
Total FRC06U SPOT										0.00	0	0
Total For FRC06U										0.00	0	0
FRC107 On 03/06/2021 Spot Bond				100.00000	0.00000	102.22555				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC109 On 20/06/2017 Spot Bond				100.00000	0.00000	101.58264				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC112 On 20/06/2017 Spot Bond				100.00000	0.00000	101.39594				0.00	0	0
Total FRC112 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 FRC112										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	101.51373				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC11: On 20/06/2017 Spot Bond			7.47000	99.89636	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC11: On 20/06/2017 Spot Bond			7.47000	99.89636	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	101.48932				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC12: On 20/09/2017 Spot Bond			6.00000	99.91674	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 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 FRC126									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC127 SPOT									0.00	0	0
Total For FRC127									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC128 SPOT									0.00	0	0
Total For FRC128									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC129 SPOT									0.00	0	0
Total For FRC129									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC130 SPOT									0.00	0	0
Total For FRC130									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC131 SPOT									0.00	0	0
Total For FRC131									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC132 SPOT									0.00	0	0
Total For FRC132									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC133 SPOT									0.00	0	0
Total For FRC133									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	101.89056			0.00	0	0
Total FRC134 SPOT									0.00	0	0
Total For FRC134									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC135 SPOT									0.00	0	0
Total For FRC135									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC136 SPOT									0.00	0	0
Total For FRC136									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC137 SPOT									0.00	0	0
Total For FRC137									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC138 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 FRC138										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	93.03646	100.09221	92.35012				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	101.36998				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	104.18535				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	101.48489				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15: On 20/09/2017 Spot Bond			5.76400	99.92001	5.76400	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.49928				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.38582				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.42461				0.00	0	0
Total FRC154 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 FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.80473				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond				100.00000	0.00000	101.40306				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16: On 14/12/2018 Spot Bond			13.22500	81.40178	13.22500	81.31549				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.33419				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.33563				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.85526				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16: On 20/06/2018 Spot Bond				100.00000	0.00000	101.34571				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC16: On 31/01/2025 Spot Bond			4.15500	108.85387	4.15500	112.46154				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	101.43904				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	101.43904				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17: On 21/02/2018 Spot Bond				100.00000	0.00000	102.16052				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17: On 30/06/2017 Spot Bond				100.00000	0.00000	101.17166				0.00	0	0
Total FRC173 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 FRC173										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	101.43904				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	101.36712				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	101.33981				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17: On 06/08/2023 Spot Bond				100.00000	0.00000	100.11999				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17: On 20/09/2020 Spot Bond				100.00000	0.00000	101.53484				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18: On 06/08/2023 Spot Bond				100.00000	0.00000	110.50908				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	104.75213				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	101.73167				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	101.42475				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	101.42475				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	101.00680				0.00	14,600,000	7,300,000
Total FRC192 SPOT										0.00	14,600,000	7,300,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC192									0.00	14,600,000	7,300,000
FRC19: On 25/11/2020 Spot Bond			10.00000	107.88100	10.00000	107.79700			0.00	0	0
Total FRC193/JIBAR SPOT									0.00	0	0
Total For FRC193/JIBAR									0.00	0	0
FRC19: On 20/06/2024 Spot Bond				100.00000	0.00000	101.49335			0.00	0	0
Total FRC195 SPOT									0.00	0	0
Total For FRC195									0.00	0	0
FRC20: On 20/06/2019 Spot Bond				100.00000	0.00000	101.95165			0.00	0	0
Total FRC206 SPOT									0.00	0	0
Total For FRC206									0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	14.14915	100.00000	14.04657			0.00	0	0
Total FRC207 SPOT									0.00	0	0
Total For FRC207									0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	13.26459	100.00000	13.16843			0.00	0	0
Total FRC208 SPOT									0.00	0	0
Total For FRC208									0.00	0	0
FRC20: On 07/10/2020 Spot Bond				100.00000	0.00000	103.72680			0.00	0	0
Total FRC209 SPOT									0.00	0	0
Total For FRC209									0.00	0	0
FRC21: On 20/12/2019 Spot Bond			100.00000	20.34505	100.00000	20.19755			0.00	0	0
FRC21: On 20/12/2019 Spot Bond				100.00000	0.00000	101.46770			0.00	0	0
Total FRC210 SPOT									0.00	0	0
Total For FRC210									0.00	0	0
FRC21: On 29/10/2017 Spot Bond			100.00000	84.65626	100.00000	84.08297			0.00	0	0
Total FRC211 SPOT									0.00	0	0
Total For FRC211									0.00	0	0
FRC21: On 07/05/2020 Spot Bond				100.00000	0.00000	100.10357			0.00	0	0
Total FRC212 SPOT									0.00	0	0
Total For FRC212									0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	13.71033	100.00000	13.61092			0.00	0	0
Total FRC213 SPOT									0.00	0	0
Total For FRC213									0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	83.22173	100.00000	82.67302		40,000,000,000,000.00	400,000,000	200,000,000	
Total FRC214 SPOT								10,000,000,000,000.00	400,000,000	200,000,000	
Total For FRC214								10,000,000,000,000.00	400,000,000	200,000,000	
FRC21: On 07/11/2019 Spot Bond				100.00000	0.00000	100.10353			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC215 On 07/11/2017 Spot Bond			100.00000	83.21563	100.00000	82.66695				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC216 On 07/11/2017 Spot Bond				100.00000	0.00000	100.10333				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC217 On 07/11/2017 Spot Bond				100.00000	0.00000	100.09895				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC218 On 04/11/2019 Spot Bond				100.00000	0.00000	100.20746				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC219 On 04/11/2017 Spot Bond				100.00000	0.00000	100.19665				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC220 On 31/01/2022 Spot Bond			3.54000	140.54199	3.54000	140.35319				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC221 On 20/05/2020 Spot Bond				100.00000	0.00000	102.07696				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC225 On 20/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC230 SPOT										0.00	0	0
Total For FRC230										0.00	0	0
FRC230 On 25/06/2018 Spot Bond				100.00000	0.00000	101.13677				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC231 On 31/01/2022 Spot Bond			4.40000	135.41397	4.40000	135.22260				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC233 On 20/12/2020 Spot Bond				100.00000	0.00000	102.07879				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC234 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC235 SPOT										0.00	0	0
Total For FRC235										0.00	0	0
FRC235 On 08/02/2020 Spot Bond				100.00000	0.00000	109.32631				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC236 On 19/10/2020 Spot Bond				100.00000	0.00000	116.21248				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC237 On 08/02/2020 Spot Bond				100.00000	0.00000	109.89230				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC238 On 19/10/2020 Spot Bond				100.00000	0.00000	117.04743				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC239 On 19/10/2020 Spot Bond				100.00000	0.00000	116.09761				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC240 On 08/02/2020 Spot Bond				100.00000	0.00000	109.25950				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC241 On 08/02/2020 Spot Bond				100.00000	0.00000	108.85517				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC242 On 19/10/2020 Spot Bond				100.00000	0.00000	101.24682				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC243 On 08/02/2020 Spot Bond				100.00000	0.00000	109.31400				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC244 On 19/10/2020 Spot Bond				100.00000	0.00000	101.23471				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC245 On 19/10/2020 Spot Bond				100.00000	0.00000	100.99754				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC246 On 08/02/2020 Spot Bond				100.00000	0.00000	108.92707				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC247 On 08/02/2020 Spot Bond				100.00000	0.00000	98.22834				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC248 On 19/10/2020 Spot Bond				100.00000	0.00000	114.36585				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC249 On 19/10/2020 Spot Bond				100.00000	0.00000	94.95982				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC250 On 13/02/2022 Spot Bond				100.00000	0.00000	99.91613				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC251 On 10/09/2017 Spot Bond				100.00000	0.00000	101.68395				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC46 On 28/07/2017 Spot Bond				100.00000	0.00000	100.37245				0.00	0	0
Total FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0
FRC61 On 31/01/2022 Spot Bond			4.07000	109.35044	4.07000	137.16518				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.12000	102.89990	4.12000	136.86879				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			4.10000	101.26346	4.10000	136.98726				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRC71 On 28/07/2017 Spot Bond				100.00000	0.00000	100.41075				0.00	0	0
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRD013 On 31/10/2020 Spot Bond				100.00000	0.00000	100.45510				0.00	0	0
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD013 On 22/12/2018 Spot Bond			100.00000	30.23494	100.00000	30.01574				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD09I On 26/06/2017 Spot Bond			100.00000	91.28878	100.00000	90.62082				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD13I On 31/12/2019 Spot Bond			100.00000	18.83898	100.00000	18.70091				0.00	0	0
Total FRD13U SPOT										0.00	0	0
Total For FRD13U										0.00	0	0
FRD15I On 31/12/2021 Spot Bond			100.00000	13.26543	100.00000	13.16820				0.00	0	0
Total FRD15U SPOT										0.00	0	0
Total For FRD15U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.08000	83.41726	4.08000	83.03871				0.00	0	0
Total FRI33 SPOT										0.00	0	0
Total For FRI33										0.00	0	0
FRI38 On 31/01/2038 Spot Bond			3.98000	99.47807	3.98000	99.35018				0.00	0	0
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	102.48704				0.00	0	0
Total FRJ18 SPOT										0.00	0	0
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	101.14104				0.00	0	631,000,000
Total FRJ19 SPOT										0.00	0	631,000,000
Total For FRJ19										0.00	0	631,000,000
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	100.44061				0.00	0	300,000,000
Total FRJ20 SPOT										0.00	0	300,000,000
Total For FRJ20										0.00	0	300,000,000
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	100.61765				0.00	0	500,000,000
Total FRJ21 SPOT										0.00	0	500,000,000
Total For FRJ21										0.00	0	500,000,000
FRJ22 On 07/03/2022 Spot Bond				100.00000	0.00000	101.84921				0.00	0	0
Total FRJ22 SPOT										0.00	0	0
Total For FRJ22										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	102.63832				0.00	510,000,000	510,000,000
Total FRJ25 SPOT										0.00	510,000,000	510,000,000
Total For FRJ25										0.00	510,000,000	510,000,000
FRJ27 On 25/01/2027 Spot Bond				100.00000	0.00000	100.90966				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRS011 On 13/05/2021 Spot Bond			100.00000	6.27378	100.00000	6.23798				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS021 On 13/05/2021 Spot Bond			100.00000	6.27378	100.00000	6.23798				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS101 On 15/01/2024 Spot Bond			2.56800	84.43784	2.56800	108.42162				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			2.90000	108.82374	2.90000	117.80749				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS103 On 23/01/2024 Spot Bond				100.00000	0.00000	100.43004				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS104 On 23/01/2024 Spot Bond				100.00000	0.00000	100.43004				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			3.04000	106.24141	3.04000	115.19414				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			3.11000	220.14464	3.11000	219.85690				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			3.01000	115.89895	3.01000	115.74824				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			3.14000	219.32282	3.14000	219.03562				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS113 On 29/04/2019 Spot Bond				100.00000	0.00000	100.42216				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			3.41000	118.61640	3.41000	118.45830				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS114 On 31/03/2038 Spot Bond			3.20500	112.35090	3.20500	112.20302			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS115 On 31/01/2038 Spot Bond			3.20500	112.35090	3.20500	112.20302			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0
FRS119 On 07/12/2033 Spot Bond			3.26000	119.71171	3.26000	215.78792			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS120 On 07/12/2033 Spot Bond			3.31000	214.73635	3.31000	214.45220			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS121 On 31/01/2025 Spot Bond			2.94000	107.32039	2.94000	107.18145			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS122 On 07/12/2033 Spot Bond			3.34000	213.93927	3.34000	213.65564			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS123 On 31/01/2038 Spot Bond			4.11500	97.43426	4.11500	97.29880			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS124 On 31/03/2028 Spot Bond			3.65000	162.74356	3.65000	162.52402		5,840,000,000,000.00	1,600,000,000	800,000,000	
Total FRS126 SPOT								5,840,000,000,000.00	1,600,000,000	800,000,000	
Total For FRS126								5,840,000,000,000.00	1,600,000,000	800,000,000	
FRS126 On 31/01/2038 Spot Bond			3.93000	87.52112	3.93000	100.12337		0.00	0	0	
Total FRS127 SPOT								0.00	0	0	
Total For FRS127								0.00	0	0	
FRS127 On 31/03/2028 Spot Bond			3.64000	103.50601	3.64000	162.67470		0.00	0	0	
Total FRS129 SPOT								0.00	0	0	
Total For FRS129								0.00	0	0	
FRS129 On 11/08/2017 Spot Bond			100.00000	84.03864	100.00000	83.48575		0.00	0	0	
Total FRS130 SPOT								0.00	0	0	
Total For FRS130								0.00	0	0	
FRS130 On 31/03/2028 Spot Bond			3.70000	161.99217	3.70000	161.77298		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS131 On 07/12/2033 Spot Bond			3.85000	200.93173	3.85000	200.65708				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS132 On 24/03/2020 Spot Bond				100.00000	0.00000	102.81693				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS133 On 31/01/2038 Spot Bond			3.86000	88.17486	3.86000	101.21825				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			4.11500	84.71067	4.11500	97.29880				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.64000	104.89754	3.64000	104.75576				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			3.51000	164.86890	3.51000	164.64833				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			3.62000	206.67307	3.62000	206.39441				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS138 On 31/03/2028 Spot Bond			3.64000	162.89434	3.64000	162.67470				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			3.64000	162.89434	3.64000	162.67470				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 On 21/05/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS144 SPOT										0.00	0	0
Total For FRS144										0.00	0	0
FRS144 On 31/03/2028 Spot Bond			3.93000	96.30068	3.93000	158.36923				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			3.71000	116.15884	3.71000	116.00118				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS147 On 31/01/2022 Spot Bond			3.24000	142.38352	3.24000	142.19572				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS148 On 06/05/2021 Spot Bond				100.00000	0.00000	103.49800				0.00	0	0
Total FRS148 SPOT										0.00	0	0
Total For FRS148										0.00	0	0
FRS149 On 31/03/2028 Spot Bond			3.99000	157.71198	3.99000	157.49491				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS150 On 31/03/2028 Spot Bond			4.03000	157.13190	4.03000	156.91512				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS151 On 31/01/2025 Spot Bond			3.68000	116.40200	3.68000	116.24429				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			4.00000	157.56674	4.00000	157.34973				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS153 On 31/03/2028 Spot Bond			4.04000	156.98726	4.04000	156.77056				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS154 On 08/08/2017 Spot Bond				100.00000	0.00000	100.09022				0.00	0	0
Total FRS154 SPOT										0.00	0	0
Total For FRS154										0.00	0	0
FRS155 On 19/09/2017 Spot Bond				100.00000	0.00000	101.18748				0.00	0	0
Total FRS155 SPOT										0.00	0	0
Total For FRS155										0.00	0	0
FRS156 On 03/10/2017 Spot Bond				100.00000	0.00000	100.88324				0.00	0	0
Total FRS156 SPOT										0.00	0	0
Total For FRS156										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.88000	117.96685	2.88000	289.28803				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			2.77000	118.68098	2.77000	291.04187				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			3.49000	114.09946	3.49000	279.79026				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			3.20000	98.83328	3.20000	142.44350				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	100.35433				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			2.73000	145.57862	2.73000	145.39265				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	100.20303				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			2.88000	113.98546	2.88000	113.83845				0.00	0	0
Total FRS64 SPOT										0.00	0	0
Total For FRS64										0.00	0	0
FRS69 On 31/05/2017 Spot Bond			104.97509	97.97289	104.97509	97.17136				0.00	0	0
Total FRS69 SPOT										0.00	0	0
Total For FRS69										0.00	0	0
FRS73 On 12/06/2017 Spot Bond			101.07593	95.95372	101.07593	95.21960				0.00	0	0
Total FRS73 SPOT										0.00	0	0
Total For FRS73										0.00	0	0
FRS74 On 14/06/2017 Spot Bond			100.44759	93.74887	100.44759	93.03933				0.00	0	0
Total FRS74 SPOT										0.00	0	0
Total For FRS74										0.00	0	0
FRS76 On 18/06/2017 Spot Bond			100.76967	94.21295	100.76967	93.50496				0.00	0	0
Total FRS76 SPOT										0.00	0	0
Total For FRS76										0.00	0	0
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS79 SPOT										0.00	0	0
Total For FRS79										0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.63000	120.01034	2.63000	119.85829				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS81 SPOT									0.00	0	0
Total For FRS81									0.00	0	0
FRS82 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS82 SPOT									0.00	0	0
Total For FRS82									0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.87000	94.59179	2.87000	123.03025			0.00	0	0
Total FRS85 SPOT									0.00	0	0
Total For FRS85									0.00	0	0
FRS86 On 23/04/2018 Spot Bond				100.00000	0.00000	99.62103			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			2.90000	94.39278	2.90000	122.77110			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			3.68000	112.92627	3.68000	276.90913			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	100.09877			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	101.86048			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS97 SPOT									0.00	0	0
Total For FRS97									0.00	0	0
FRX17 On 15/09/2017 Spot Bond			7.67500	101.62169	7.67500	101.55923			0.00	0	0
Total FRX17 SPOT									0.00	0	0
Total For FRX17									0.00	0	0
FRX18 On 14/04/2018 Spot Bond			8.17500	102.88570	8.17500	102.81815			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			8.54500	101.00508	8.54500	100.93507		17,090,000,000,000.00	2,000,000,000	2,000,000,000	
Total FRX19 SPOT								17,090,000,000,000.00	2,000,000,000	2,000,000,000	
Total For FRX19								17,090,000,000,000.00	2,000,000,000	2,000,000,000	
FRX20 On 01/10/2020 Spot Bond			8.77500	100.96304	8.77500	100.89201		0.00	0	162,700,000	

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 FRX20 SPOT										0.00	0	162,700,000
Total For FRX20										0.00	0	162,700,000
FRX23 On 28/02/2023 Spot Bond			9.39500	94.35621	9.39500	94.28561				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			9.72500	109.99574	9.72500	109.90969				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			10.14500	97.27584	10.14500	97.19696				0.00	0	1,750,000,000
Total FRX26 SPOT										0.00	0	1,750,000,000
Total For FRX26										0.00	0	1,750,000,000
FRX27 On 07/03/2027 Spot Bond			10.15500	102.09538	10.15500	102.01297				0.00	0	0
Total FRX27 SPOT										0.00	0	0
Total For FRX27										0.00	0	0
FRX30 On 31/01/2030 Spot Bond			10.49000	97.63925	10.49000	97.55656				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			10.59000	94.34040	10.59000	94.25976			51,996,900,000,000.00		4,910,000,000	9,820,000,000
Total FRX31 SPOT									51,996,900,000,000.00		4,910,000,000	9,820,000,000
Total For FRX31									51,996,900,000,000.00		4,910,000,000	9,820,000,000
FRX32 On 31/03/2032 Spot Bond			10.48000	102.90235	10.48000	101.48181				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			11.18500	73.55140	11.18500	73.48582				0.00	0	0
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	101.23057				0.00	0	0
Total FS1A4 SPOT										0.00	0	0
Total For FS1A4										0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	101.33004				0.00	0	0
Total FS1A5 SPOT										0.00	0	0
Total For FS1A5										0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.64128				0.00	0	0
Total FS1B1 SPOT										0.00	0	0
Total For FS1B1										0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.36712				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS1C1 SPOT										0.00	0	0
Total For FS1C1										0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.55379				0.00	0	0
Total FS1D1 SPOT										0.00	0	0
Total For FS1D1										0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FS2A3 SPOT										0.00	0	0
Total For FS2A3										0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	101.79563				0.00	52,901,600	26,450,800
Total FS2A4 SPOT										0.00	52,901,600	26,450,800
Total For FS2A4										0.00	52,901,600	26,450,800
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	101.82915				0.00	88,000,000	44,000,000
Total FS2A5 SPOT										0.00	88,000,000	44,000,000
Total For FS2A5										0.00	88,000,000	44,000,000
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.97724				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	102.03258				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	102.27604				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	10.60365	100.00000	10.52419				0.00	0	0
Total FS3A3U SPOT										0.00	0	0
Total For FS3A3U										0.00	0	0
FS3A4L On 20/02/2022 Spot Bond			100.00000	1.77900	100.00000	1.76567				0.00	0	0
Total FS3A4U SPOT										0.00	0	0
Total For FS3A4U										0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	58.64874	100.00000	58.22353				0.00	0	0
Total FS4A1U SPOT										0.00	0	0
Total For FS4A1U										0.00	0	0
FS4A2L On 20/03/2020 Spot Bond			100.00000	9.83963	100.00000	9.76829				0.00	0	0
Total FS4A2U SPOT										0.00	0	0
Total For FS4A2U										0.00	0	0
FS4A3L On 20/03/2022 Spot Bond			100.00000	1.65082	100.00000	1.63885				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				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	22.29736	100.00000	22.13394				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	3.74088	100.00000	3.71346				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	0.62762	100.00000	0.62301				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/02/2021 Spot Bond			100.00000	3.74088	100.00000	3.71346				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/02/2042 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/02/2021 Spot Bond			100.00000	3.74088	100.00000	3.71346				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/02/2021 Spot Bond			100.00000	3.74088	100.00000	3.71346				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/02/2021 Spot Bond			100.00000	3.74088	100.00000	3.71346				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/02/2021 Spot Bond			100.00000	3.74088	100.00000	3.71346				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				100.00000	0.00000	100.64014				0.00	0	0
Total GBL02 SPOT										0.00	0	0
Total For GBL02										0.00	0	0
GH31A On 25/02/2042 Spot Bond			100.00000		0.00000	101.89017				0.00	44,348,800	22,174,400
Total GH31A1 SPOT										0.00	44,348,800	22,174,400
Total For GH31A1										0.00	44,348,800	22,174,400
GH31A On 25/02/2042 Spot Bond			100.00000		0.00000	101.78841				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2042 Spot Bond			100.00000		0.00000	101.80861				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2042 Spot Bond			100.00000		0.00000	101.93989				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2042 Spot Bond			100.00000		0.00000	102.10141				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2042 Spot Bond				100.00000	0.00000	102.20234				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0
GPT40 On 06/06/2017 Spot Bond				100.00000	0.00000	101.51240				0.00	0	0
Total GPT40 SPOT										0.00	0	0
Total For GPT40										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	18.25088	100.00000	18.11856				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	64.65856	100.00000	64.18978		26,000,000,000,000.00		260,000,000	130,000,000	
Total GRB02U SPOT								26,000,000,000,000.00		260,000,000	130,000,000	
Total For GRB02U								26,000,000,000,000.00		260,000,000	130,000,000	
GRB03 On 03/03/2019 Spot Bond			100.00000	32.14012	100.00000	31.90709				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	15.55995	100.00000	13.86826				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	24.74425	100.00000	24.56485				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	16.43375	100.00000	16.31460				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	3.80735	100.00000	3.78572				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB10 On 31/07/2017 Spot Bond			100.00000	82.57919	100.00000	82.02247				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB10U SPOT										0.00	0	0
Total For GRB10U										0.00	0	0
GRB11 On 31/01/2018 Spot Bond			100.00000	60.91762	100.00000	60.57155				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	40.80087	100.00000	40.66513				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	30.45881	100.00000	30.28578				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	18.13372	100.00000	18.07339				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	15.22941	100.00000	15.14289				0.00	0	0
Total GRB15U SPOT										0.00	0	0
Total For GRB15U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	8.05943	100.00000	8.03262				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	7.64368	100.00000	7.60026				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	3.58595	100.00000	3.57402				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	3.80735	100.00000	3.78572				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB20 On 17/03/2020 Spot Bond			100.00000	16.95772	100.00000	16.79686				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	11.95268	100.00000	11.83930				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	9.35505	100.00000	9.26631				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.61633				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.43826				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.46108				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				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				100.00000	0.00000	101.72027				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	100.13370				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	101.19154				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT09 On 15/10/2018 Spot Bond				100.00000	0.00000	100.95426				0.00	120,000,000	60,000,000
Total GRT09 SPOT										0.00	120,000,000	60,000,000
Total For GRT09										0.00	120,000,000	60,000,000
GRT10 On 13/05/2019 Spot Bond				100.00000	0.00000	99.93149				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total GRT10 SPOT									0.00	0	0
Total For GRT10									0.00	0	0
GRT11 On 13/05/2021 Spot Bond				100.00000	0.00000	99.89629			0.00	1,080,000,000	560,000,000
Total GRT11 SPOT									0.00	1,080,000,000	560,000,000
Total For GRT11									0.00	1,080,000,000	560,000,000
GRT12 On 24/03/2020 Spot Bond				100.00000	0.00000	101.56248			0.00	0	0
Total GRT12 SPOT									0.00	0	0
Total For GRT12									0.00	0	0
GRT13 On 15/04/2020 Spot Bond				100.00000	0.00000	100.59346			0.00	0	0
Total GRT13 SPOT									0.00	0	0
Total For GRT13									0.00	0	0
GRT14 On 15/09/2021 Spot Bond				100.00000	0.00000	101.47199			0.00	96,000,000	48,000,000
Total GRT14 SPOT									0.00	96,000,000	48,000,000
Total For GRT14									0.00	96,000,000	48,000,000
GRT15 On 15/04/2020 Spot Bond				100.00000	0.00000	100.72285			0.00	20,000,000	10,000,000
Total GRT15 SPOT									0.00	20,000,000	10,000,000
Total For GRT15									0.00	20,000,000	10,000,000
GRT16 On 17/10/2021 Spot Bond				100.00000	0.00000	100.61000			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			9.76000	102.59024	9.76000	102.51014			0.00	0	0
Total GRT17 SPOT									0.00	0	0
Total For GRT17									0.00	0	0
GRT18 On 13/03/2020 Spot Bond				100.00000	0.00000	101.44911			0.00	0	0
Total GRT18 SPOT									0.00	0	0
Total For GRT18									0.00	0	0
GRT19 On 14/03/2022 Spot Bond				100.00000	0.00000	101.69324			0.00	0	0
Total GRT19 SPOT									0.00	0	0
Total For GRT19									0.00	0	0
GRT20 On 03/04/2024 Spot Bond				100.00000	0.00000	101.26872			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			10.35500	99.60552	10.35500	98.23733			0.00	0	0
Total GRT21 SPOT									0.00	0	0
Total For GRT21									0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00005	100.00000	0.00005			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
HC1M1 On 31/10/2017 Spot Bond				100.00000	0.00000	114.66644				0.00	0	0
Total HC1M1 SPOT										0.00	0	0
Total For HC1M1										0.00	0	0
HC1M2 On 31/10/2017 Spot Bond				100.00000	0.00000	109.72603				0.00	0	0
Total HC1M2 SPOT										0.00	0	0
Total For HC1M2										0.00	0	0
HC1M3 On 31/10/2017 Spot Bond				100.00000	0.00000	100.23473				0.00	0	0
Total HC1M3 SPOT										0.00	0	0
Total For HC1M3										0.00	0	0
HC2T1 On 05/10/2017 Spot Bond				100.00000	0.00000	100.89870				0.00	0	0
Total HC2T1 SPOT										0.00	0	0
Total For HC2T1										0.00	0	0
HC3T1 On 28/03/2019 Spot Bond				100.00000	0.00000	101.13821				0.00	253,333,600	126,666,800
Total HC3T1 SPOT										0.00	253,333,600	126,666,800
Total For HC3T1										0.00	253,333,600	126,666,800
HC4T1 On 15/12/2017 Spot Bond				100.00000	0.00000	101.38568				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	19.11226	100.00000	18.96905				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	101.46620				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	100.24508				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	99.35008				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILB05 On 11/07/2019 Spot Bond				100.00000	0.00000	100.78328				0.00	0	0
Total HILB05 SPOT										0.00	0	0
Total For HILB05										0.00	0	0
HILB06 On 11/07/2020 Spot Bond				100.00000	0.00000	100.79139				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond				100.00000	0.00000	100.80066				0.00	0	30,000,000
Total HILB07 SPOT										0.00	0	30,000,000
Total For HILB07										0.00	0	30,000,000
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HM1B8 On 19/07/2048 Spot Bond			100.00000	9.20132	100.00000	9.13389				0.00	0	0
Total HM1B8U SPOT										0.00	0	0
Total For HM1B8U										0.00	0	0
HM1B9 On 19/07/2048 Spot Bond			100.00000	9.20132	100.00000	9.13389				0.00	0	0
Total HM1B9U SPOT										0.00	0	0
Total For HM1B9U										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	9.76088	100.00000	9.68934				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	9.76088	100.00000	9.68934				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	10.48032	100.00000	10.40350				0.00	0	0
Total HM1D4U SPOT										0.00	0	0
Total For HM1D4U										0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	10.48032	100.00000	10.40350				0.00	0	0
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	11.35963	100.00000	11.27637				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1F2 SPOT										0.00	0	0
Total For HMS1F2										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1G2 SPOT										0.00	0	0
Total For HMS1G2										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	107.88100	10.00000	107.79700				0.00	0	0
Total HPF04/JIBAR SPOT										0.00	0	0
Total For HPF04/JIBAR										0.00	0	0
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	99.73625				0.00	0	0
Total HPF06 SPOT										0.00	0	0
Total For HPF06										0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.00000	0.00000	99.91298				0.00	22,000,000	11,000,000
Total HPF07 SPOT										0.00	22,000,000	11,000,000
Total For HPF07										0.00	22,000,000	11,000,000
HPF08 On 15/04/2019 Spot Bond				100.00000	0.00000	100.69196				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				100.00000	0.00000	100.62195				0.00	0	0
Total HPF09 SPOT										0.00	0	0
Total For HPF09										0.00	0	0
HPF10 On 17/02/2018 Spot Bond				100.00000	0.00000	99.88980				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HPF10 SPOT										0.00	0	0
Total For HPF10										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.49500	106.24129	8.49500	106.16807				0.00	0	4,890,000,000
Total HWAY20 SPOT										0.00	0	4,890,000,000
Total For HWAY20										0.00	0	4,890,000,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	18.97578	100.00000	18.84869				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			2.92000	289.02673	2.92000	288.65342			5,851,680,000,000.00		2,004,000,000	1,002,000,000
Total HWAY23 SPOT									5,851,680,000,000.00		2,004,000,000	1,002,000,000
Total For HWAY23									5,851,680,000,000.00		2,004,000,000	1,002,000,000
HWAY2 On 07/12/2024 Spot Bond			2.63000	121.96827	2.63000	299.10670				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			2.98000	99.82566	2.98000	99.69652				0.00	0	0
Total HWAY33 SPOT										0.00	0	0
Total For HWAY33										0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			10.61000	91.97287	10.61000	91.89410			1,061,000,000,000.00		100,000,000	3,020,000,000
Total HWAY34 SPOT									1,061,000,000,000.00		100,000,000	3,020,000,000
Total For HWAY34									1,061,000,000,000.00		100,000,000	3,020,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.67681	100.00000	11.59860				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			10.60000	91.83356	10.60000	91.75499				0.00	0	0
Total HWAY35 SPOT										0.00	0	0
Total For HWAY35										0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.67677	100.00000	11.59856				0.00	0	0
Total HWAY35/R209 SPOT										0.00	0	0
Total For HWAY35/R209										0.00	0	0
HWF08 On 15/07/2019 Spot Bond			100.00000		0.00000	100.59095				0.00	0	0
Total HWF08 SPOT										0.00	0	0
Total For HWF08										0.00	0	0
HWF09 On 19/09/2019 Spot Bond			100.00000		0.00000	101.34870				0.00	300,000,000	150,000,000
Total HWF09 SPOT										0.00	300,000,000	150,000,000
Total For HWF09										0.00	300,000,000	150,000,000
HWF10 On 30/09/2019 Spot Bond			100.00000	23.61903	100.00000	23.44780				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HWF10U SPOT										0.00	0	0
Total For HWF10U										0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	107.88100	10.00000	107.79700				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			2.28000	128.41304	2.26000	128.43511			95,385,396,000,000.00	41,835,700,000	74,394,843,000	
Total I2025 SPOT									15,385,396,000,000.00	41,835,700,000	74,394,843,000	
Total For I2025									15,385,396,000,000.00	41,835,700,000	74,394,843,000	
I2029 On 31/03/2029 Spot Bond			2.35000	99.29260	2.35000	99.16905			13,104,540,000,000.00	5,576,400,000	51,343,599,800	
Total I2029 SPOT									13,104,540,000,000.00	5,576,400,000	51,343,599,800	
Total For I2029									13,104,540,000,000.00	5,576,400,000	51,343,599,800	
I2033 On 28/02/2033 Spot Bond			2.35000	104.52643	2.35000	104.39648			43,710,000,000.00	18,600,000	42,102,593,600	
Total I2033 SPOT									43,710,000,000.00	18,600,000	42,102,593,600	
Total For I2033									43,710,000,000.00	18,600,000	42,102,593,600	
I2038 On 31/01/2038 Spot Bond			2.28000	130.42991	2.28000	130.26809			169,401,984,480,000.00	74,299,116,000	211,644,318,800	
Total I2038 SPOT									169,401,984,480,000.00	74,299,116,000	211,644,318,800	
Total For I2038									169,401,984,480,000.00	74,299,116,000	211,644,318,800	
I2046 On 31/03/2046 Spot Bond			2.40000	125.66760	2.40000	125.51073			134,832,000,000,000.00	56,180,000,000	120,860,800,000	
Total I2046 SPOT									134,832,000,000,000.00	56,180,000,000	120,860,800,000	
Total For I2046									134,832,000,000,000.00	56,180,000,000	120,860,800,000	
I2050 On 31/12/2050 Spot Bond			2.38000	134.92327	2.38000	134.75478			33,385,212,000,000.00	14,027,400,000	109,425,099,314	
Total I2050 SPOT									33,385,212,000,000.00	14,027,400,000	109,425,099,314	
Total For I2050									33,385,212,000,000.00	14,027,400,000	109,425,099,314	
IBL22 On 15/03/2018 Spot Bond			8.51500	102.79700	8.51500	102.72714			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			2.80000	100.56840	2.80000	144.94898			0.00	0	0	
Total IBL36 SPOT									0.00	0	0	
Total For IBL36									0.00	0	0	
IBL39 On 02/04/2018 Spot Bond			8.63500	101.12141	8.63500	101.05137			0.00	0	0	
Total IBL39 SPOT									0.00	0	0	
Total For IBL39									0.00	0	0	
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	101.52004			0.00	160,000,000	80,000,000	
Total IBL42 SPOT									0.00	160,000,000	80,000,000	
Total For IBL42									0.00	160,000,000	80,000,000	
IBL43/J On 25/11/2020 Spot Bond			10.00000	107.88100	10.00000	107.79700			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL43/JIBAR SPOT										0.00	0	0
Total For IBL43/JIBAR										0.00	0	0
IBL45 On 21/12/2018 Spot Bond			8.95500	101.77647	8.95500	101.70302				0.00	0	0
Total IBL45 SPOT										0.00	0	0
Total For IBL45										0.00	0	0
IBL46 On 15/01/2020 Spot Bond			9.27500	97.69315	9.27500	97.61978				0.00	0	0
Total IBL46 SPOT										0.00	0	0
Total For IBL46										0.00	0	0
IBL49 On 02/04/2018 Spot Bond			8.82500	99.60863	8.82500	99.53816				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	100.84572	7.34000	100.78616				0.00	0	0
Total IBL49/R203 SPOT										0.00	0	0
Total For IBL49/R203										0.00	0	0
IBL50 On 02/08/2020 Spot Bond			9.26500	102.08845	9.26500	102.01186				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	100.00972				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			8.73500	101.60404	8.73500	101.53208				0.00	0	0
Total IBL55 SPOT										0.00	0	0
Total For IBL55										0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	100.25891				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			8.69500	103.01285	8.69500	102.94021				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			9.92000	104.05553	9.92000	103.97207				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	100.81690				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	100.26846				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL63 SPOT										0.00	0	0
Total For IBL63										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	99.74173				0.00	500,000,000	250,000,000
Total IBL64 SPOT										0.00	500,000,000	250,000,000
Total For IBL64										0.00	500,000,000	250,000,000
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	100.24431				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL66 On 12/03/2018 Spot Bond				100.00000	0.00000	101.56130				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			3.53000	140.60293	3.53000	140.41416				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL68 On 29/06/2018 Spot Bond				100.00000	0.00000	101.16861				0.00	0	0
Total IBL68 SPOT										0.00	0	0
Total For IBL68										0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	40.46651	100.00000	40.16992				0.00	0	0
Total IBL69U SPOT										0.00	0	0
Total For IBL69U										0.00	0	0
IBL73 On 19/08/2018 Spot Bond				100.00000	0.00000	99.96134				0.00	0	0
Total IBL73 SPOT										0.00	0	0
Total For IBL73										0.00	0	0
IBL75 On 19/08/2020 Spot Bond				100.00000	0.00000	99.83717				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				108.58542	0.00000	102.23706				0.00	80,000,000	40,000,000
Total IBL76 SPOT										0.00	80,000,000	40,000,000
Total For IBL76										0.00	80,000,000	40,000,000
IBL77 On 25/11/2020 Spot Bond				100.00000	0.00000	101.82879				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			9.97000	105.00507	9.97000	104.92044				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IBL79 On 27/01/2019 Spot Bond			8.52500	105.24960	8.52500	105.17681				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL79 SPOT										0.00	0	0
Total For IBL79										0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	28.60283	100.00000	28.39546				0.00	0	0
Total IBL80U SPOT										0.00	0	0
Total For IBL80U										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	12.37657	100.00000	12.28684				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL82 On 29/01/2019 Spot Bond				100.00000	0.00000	100.27992				0.00	0	0
Total IBL82 SPOT										0.00	0	0
Total For IBL82										0.00	0	0
IBL83 On 22/03/2019 Spot Bond				100.00000	0.00000	101.25391				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	29.03209	100.00000	28.81931				0.00	0	0
Total IBL84U SPOT										0.00	0	0
Total For IBL84U										0.00	0	0
IBL85 On 20/05/2019 Spot Bond				100.00000	0.00000	100.13732				0.00	200,000,000	100,000,000
Total IBL85 SPOT										0.00	200,000,000	100,000,000
Total For IBL85										0.00	200,000,000	100,000,000
IBL86 On 20/05/2021 Spot Bond				100.00000	0.00000	101.27573				0.00	0	411,000,000
Total IBL86 SPOT										0.00	0	411,000,000
Total For IBL86										0.00	0	411,000,000
IBL87 On 20/05/2019 Spot Bond			8.82500	101.54144	8.82500	101.46880				0.00	0	0
Total IBL87 SPOT										0.00	0	0
Total For IBL87										0.00	0	0
IBL88 On 20/05/2021 Spot Bond			9.23500	103.43209	9.23500	103.35474				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	13.66525	100.00000	13.57373				0.00	0	0
Total IBL88/R208 SPOT										0.00	0	0
Total For IBL88/R208										0.00	0	0
IBL89 On 26/05/2021 Spot Bond				100.00000	0.00000	101.96366				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	23.88276	100.00000	23.70379				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL90U SPOT										0.00	0	0
Total For IBL90U										0.00	0	0
IBL91 On 02/06/2018 Spot Bond				100.00000	0.00000	101.72959				0.00	0	0
Total IBL91 SPOT										0.00	0	0
Total For IBL91										0.00	0	0
IBL92 On 12/01/2020 Spot Bond				100.00000	0.00000	100.75487				0.00	0	0
Total IBL92 SPOT										0.00	0	0
Total For IBL92										0.00	0	0
IBL93 On 31/08/2018 Spot Bond				100.00000	0.00000	101.93933				0.00	100,000,000	50,000,000
Total IBL93 SPOT										0.00	100,000,000	50,000,000
Total For IBL93										0.00	100,000,000	50,000,000
IBL94 On 06/09/2019 Spot Bond				100.00000	0.00000	101.89331				0.00	0	0
Total IBL94 SPOT										0.00	0	0
Total For IBL94										0.00	0	0
IBL95 On 12/09/2021 Spot Bond				100.00000	0.00000	101.50680				0.00	0	0
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0
IBL96 On 21/09/2019 Spot Bond				100.00000	0.00000	101.24559				0.00	0	0
Total IBL96 SPOT										0.00	0	0
Total For IBL96										0.00	0	0
IBL97 On 03/10/2019 Spot Bond				100.00000	0.00000	100.96132				0.00	0	0
Total IBL97 SPOT										0.00	0	0
Total For IBL97										0.00	0	0
IBL98 On 03/10/2023 Spot Bond				100.00000	0.00000	101.00444				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			8.69500	101.23577	8.69500	101.16517				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	0.04581	100.00000	0.04551				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	98.16937				0.00	60,000,000	1,730,000,000
Total IDCG02 SPOT										0.00	60,000,000	1,730,000,000
Total For IDCG02										0.00	60,000,000	1,730,000,000
IDCG03 On 22/10/2020 Spot Bond			9.55500	97.02368	9.55500	96.94948				0.00	0	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG03 SPOT										0.00	0	400,000,000
Total For IDCG03										0.00	0	400,000,000
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	101.79197				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	97.26126				0.00	0	1,990,000,000
Total IDCG05 SPOT										0.00	0	1,990,000,000
Total For IDCG05										0.00	0	1,990,000,000
IDCG06 On 24/11/2024 Spot Bond			10.65500	98.90950	10.65500	98.82445				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				100.00000	0.00000	99.93131				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.54000	98.29765	11.54000	98.17816				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG09 On 05/12/2019 Spot Bond				100.00000	0.00000	101.65316				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond				100.00000	0.00000	101.67670				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			10.75500	105.02707	10.75500	104.93643				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	100.34196	5.00000	100.30161				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	100.66949	4.00000	100.63700				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	100.30345	4.00000	100.27089				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			9.05500	101.91777	9.05500	101.84341				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			7.94500	103.44395	7.94500	103.37791				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	8.47941	100.00000	8.41793				0.00	0	0
Total IKH1D SPOT										0.00	0	0
Total For IKH1D										0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	83.71560	100.00000	83.14351				0.00	0	0
Total IN269U SPOT										0.00	0	0
Total For IN269U										0.00	0	0
IN272U On 10/11/2017 Spot Bond			100.00000	82.30987	100.00000	81.77072				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	5.99996	100.00000	5.96587				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	11.22810	100.00000	11.14580				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	18.56962	100.00000	18.43047				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	21.36551	100.00000	21.20892				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	11.24430	100.00000	11.16941				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	14.80445	100.00000	14.69712				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	32.81778	100.00000	32.57984				0.00	0	0
Total IN313U SPOT										0.00	0	0
Total For IN313U										0.00	0	0
IN318U On 25/06/2017 Spot Bond			100.00000	93.25885	100.00000	92.57480				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IN318U SPOT									0.00	0	0
Total For IN318U									0.00	0	0
IN319U On 20/12/2017 Spot Bond			100.00000	93.48603	100.00000	92.81508			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	12.23362	100.00000	12.93611			0.00	0	0
Total IN327U SPOT									0.00	0	0
Total For IN327U									0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	15.04542	100.00000	14.93634			0.00	0	0
Total IN329U SPOT									0.00	0	0
Total For IN329U									0.00	0	0
IN331U On 04/12/2019 Spot Bond			100.00000	19.61221	100.00000	19.47001			0.00	0	0
Total IN331U SPOT									0.00	0	0
Total For IN331U									0.00	0	0
IN332U On 04/12/2019 Spot Bond			100.00000	10.22898	100.00000	10.15482			0.00	0	0
Total IN332U SPOT									0.00	0	0
Total For IN332U									0.00	0	0
IN334U On 21/09/2021 Spot Bond			100.00000	13.94139	100.00000	13.84031			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	66.44943	100.00000	65.96767		12,000,000,000,000.00		120,000,000	60,000,000
Total IN339U SPOT								12,000,000,000,000.00		120,000,000	60,000,000
Total For IN339U								12,000,000,000,000.00		120,000,000	60,000,000
IN341U On 01/03/2018 Spot Bond			100.00000	66.59987	100.00000	66.11701		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	9.11549	100.00000	9.05511		0.00		0	0
Total IN342U SPOT								0.00		0	0
Total For IN342U								0.00		0	0
IN343U On 28/02/2035 Spot Bond			100.00000	0.00005	100.00000	0.00005		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	10.10186	100.00000	10.03420		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	59.65663	100.00000	59.21938		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN346U SPOT										0.00	0	0
Total For IN346U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	14.54097	100.00000	14.44412				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN351U On 04/07/2017 Spot Bond			100.00000	90.27022	100.00000	89.62235				0.00	0	0
Total IN351U SPOT										0.00	0	0
Total For IN351U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	1.64283	100.00000	1.63092				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	101.39868				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	84.54965				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	107.88100	10.00000	107.79700				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	101.37093				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	103.77670				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING335 On 15/08/2019 Spot Bond				100.00000	0.00000	96.02584				0.00	0	0
Total ING335 SPOT										0.00	0	0
Total For ING335										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	99.99923				0.00	0	100,000,000
Total INLV01 SPOT										0.00	0	100,000,000
Total For INLV01										0.00	0	100,000,000
INLV02 On 20/10/2025 Spot Bond				100.00000	0.00000	101.95914				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond				100.00000	0.00000	101.08908				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total INLV03 SPOT									0.00	0	0
Total For INLV03									0.00	0	0
INLV04 On 11/02/2021 Spot Bond			11.59500	106.72374	11.59500	106.62409			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	107.88100	10.00000	107.79700			0.00	0	0
Total IPF01/JIBAR SPOT									0.00	0	0
Total For IPF01/JIBAR									0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	100.98006			0.00	0	0
Total IPF07 SPOT									0.00	0	0
Total For IPF07									0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.97095			0.00	0	0
Total IPF08 SPOT									0.00	0	0
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	100.98368			0.00	0	0
Total IPF09 SPOT									0.00	0	0
Total For IPF09									0.00	0	0
IPF11 On 15/10/2018 Spot Bond			100.00000	41.84589	100.00000	41.53918		9,780,000,000,000.00	97,800,000	48,900,000	
Total IPF11 SPOT								9,780,000,000,000.00	97,800,000	48,900,000	
Total For IPF11								9,780,000,000,000.00	97,800,000	48,900,000	
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	100.59476			0.00	0	0
Total IPF12 SPOT									0.00	0	0
Total For IPF12									0.00	0	0
IPF13 On 04/12/2020 Spot Bond				100.00000	0.00000	101.66777			0.00	0	0
Total IPF13 SPOT									0.00	0	0
Total For IPF13									0.00	0	0
IPF14 On 17/12/2018 Spot Bond				100.00000	0.00000	101.36746			0.00	0	0
Total IPF14 SPOT									0.00	0	0
Total For IPF14									0.00	0	0
IPF15 On 17/12/2020 Spot Bond				100.00000	0.00000	101.40545			0.00	0	0
Total IPF15 SPOT									0.00	0	0
Total For IPF15									0.00	0	0
IPF16 On 17/12/2021 Spot Bond				100.00000	0.00000	101.42824			0.00	0	0
Total IPF16 SPOT									0.00	0	0
Total For IPF16									0.00	0	0
IPF17 On 22/12/2020 Spot Bond				100.00000	0.00000	101.26066			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF17 SPOT										0.00	0	0
Total For IPF17										0.00	0	0
IPF18 On 22/12/2021 Spot Bond				100.00000	0.00000	101.27448				0.00	0	0
Total IPF18 SPOT										0.00	0	0
Total For IPF18										0.00	0	0
IPF19 On 22/12/2022 Spot Bond				100.00000	0.00000	101.28830				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPF20 On 17/03/2020 Spot Bond				100.00000	0.00000	101.36450				0.00	0	0
Total IPF20 SPOT										0.00	0	0
Total For IPF20										0.00	0	0
IPF21 On 17/03/2022 Spot Bond				100.00000	0.00000	101.41314				0.00	0	0
Total IPF21 SPOT										0.00	0	0
Total For IPF21										0.00	0	0
IPFC14 On 26/07/2017 Spot Bond				100.00000	0.00000	100.52129				0.00	2,400,000,000	1,200,000,000
Total IPFC14 SPOT										0.00	2,400,000,000	1,200,000,000
Total For IPFC14										0.00	2,400,000,000	1,200,000,000
IPL10 On 20/05/2021 Spot Bond			9.62500	99.04097	9.62500	98.96385				0.00	0	1,850,000,000
Total IPL10 SPOT										0.00	0	1,850,000,000
Total For IPL10										0.00	0	1,850,000,000
IPL11 On 24/05/2022 Spot Bond				100.00000	0.00000	101.98612				0.00	3,200,000,000	800,000,000
Total IPL11 SPOT										0.00	3,200,000,000	800,000,000
Total For IPL11										0.00	3,200,000,000	800,000,000
IPL6 On 28/09/2017 Spot Bond			8.56500	101.64613	8.56500	101.57682				0.00	0	0
Total IPL6 SPOT										0.00	0	0
Total For IPL6										0.00	0	0
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	76.41687	100.00000	75.96200				0.00	0	0
Total IPL6/R203 SPOT										0.00	0	0
Total For IPL6/R203										0.00	0	0
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.91373				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	61.24469	100.00000	60.79580				0.00	0	0
Total IPL7/JIBAR SPOT										0.00	0	0
Total For IPL7/JIBAR										0.00	0	0
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	100.52189				0.00	0	1,850,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPL8 SPOT										0.00	0	1,850,000,000
Total For IPL8										0.00	0	1,850,000,000
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	14.63981	100.00000	14.53251				0.00	0	0
Total IPL8/JIBAR SPOT										0.00	0	0
Total For IPL8/JIBAR										0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	99.53346				0.00	300,000,000	1,300,000,000
Total IPL9 SPOT										0.00	300,000,000	1,300,000,000
Total For IPL9										0.00	300,000,000	1,300,000,000
IV015 On 20/09/2022 Spot Bond				100.00000	0.00000	101.68786				0.00	0	0
Total IV015 SPOT										0.00	0	0
Total For IV015										0.00	0	0
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IV016 SPOT										0.00	0	0
Total For IV016										0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.78776	2.75000	100.76495				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			5.55000	136.81260	5.55000	136.60724				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	100.85102				0.00	0	0
Total IV023 SPOT										0.00	0	0
Total For IV023										0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	100.41257				0.00	0	0
Total IV024 SPOT										0.00	0	0
Total For IV024										0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	99.99048				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	99.96937				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			4.26000	110.83316	4.26000	111.64422				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			4.26000	110.74076	4.26000	111.64422				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	101.70281				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	101.62853				0.00	40,000,000	400,000,000
Total IV032 SPOT										0.00	40,000,000	400,000,000
Total For IV032										0.00	40,000,000	400,000,000
IV033 On 11/02/2021 Spot Bond				100.00000	0.00000	100.02917				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			11.49500	106.05984	11.49500	105.96164				0.00	0	0
Total IV034 SPOT										0.00	0	0
Total For IV034										0.00	0	0
IV035 On 07/04/2022 Spot Bond				100.00000	0.00000	101.16182				0.00	0	0
Total IV035 SPOT										0.00	0	0
Total For IV035										0.00	0	0
IV036 On 22/07/2021 Spot Bond				100.00000	0.00000	100.57777				0.00	0	0
Total IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0
IV038 On 23/09/2021 Spot Bond				100.00000	0.00000	101.59443				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			4.98000	128.10737	4.98000	131.88513				0.00	0	0
Total IV039 SPOT										0.00	0	0
Total For IV039										0.00	0	0
IV040 On 29/09/2021 Spot Bond				100.00000	0.00000	101.40618				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			11.84500	101.91342	11.84500	101.81786				0.00	0	0
Total IV041 SPOT										0.00	0	0
Total For IV041										0.00	0	0
IV042 On 18/11/2021 Spot Bond				100.00000	0.00000	99.81836				0.00	0	0
Total IV042 SPOT										0.00	0	0
Total For IV042										0.00	0	0
IV043 On 21/11/2026 Spot Bond			11.73500	104.11557	11.73500	102.32619				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV043 SPOT										0.00	0	0
Total For IV043										0.00	0	0
IV044 On 31/01/2027 Spot Bond				100.00000	0.00000	100.31886				0.00	0	0
Total IV044 SPOT										0.00	0	0
Total For IV044										0.00	0	0
IV045 On 31/01/2027 Spot Bond			5.23000	118.46280	5.23000	130.47611				0.00	0	0
Total IV045 SPOT										0.00	0	0
Total For IV045										0.00	0	0
IV057U On 14/07/2018 Spot Bond			100.00000	35.35601	100.00000	35.09687				0.00	0	0
Total IV057U SPOT										0.00	0	0
Total For IV057U										0.00	0	0
IV08 On 30/04/2018 Spot Bond			9.32500	104.50721	9.32500	104.42959				0.00	0	0
Total IV08 SPOT										0.00	0	0
Total For IV08										0.00	0	0
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	100.99110				0.00	0	0
Total IV09 SPOT										0.00	0	0
Total For IV09										0.00	0	0
IV100U On 19/12/2022 Spot Bond			100.00000	2.06565	100.00000	2.05392				0.00	0	0
Total IV100U SPOT										0.00	0	0
Total For IV100U										0.00	0	0
IV19A On 31/03/2028 Spot Bond			4.30000	153.28006	4.30000	153.06528				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA672 On 11/05/2017 Spot Bond			7.60000	99.91678	7.60000	99.97918				0.00	0	0
Total IVA672 SPOT										0.00	0	0
Total For IVA672										0.00	0	0
IVA673 On 18/05/2017 Spot Bond			7.60000	99.93757	7.60000	99.81295				0.00	0	0
Total IVA673 SPOT										0.00	0	0
Total For IVA673										0.00	0	0
IVA676 On 08/06/2017 Spot Bond			7.75000	99.49299	7.75000	99.36705				0.00	0	0
Total IVA676 SPOT										0.00	0	0
Total For IVA676										0.00	0	0
IVA677 On 15/06/2017 Spot Bond			7.75000	99.34609	7.75000	99.22051				0.00	0	0
Total IVA677 SPOT										0.00	0	0
Total For IVA677										0.00	0	0
IVA680 On 06/07/2017 Spot Bond			7.85000	98.89401	7.85000	98.76797				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVA680 SPOT										0.00	0	0
Total For IVA680										0.00	0	0
IVA681 On 13/07/2017 Spot Bond			7.85000	98.74700	7.85000	98.62133				0.00	0	0
Total IVA681 SPOT										0.00	0	0
Total For IVA681										0.00	0	0
IVA682 On 20/07/2017 Spot Bond			7.85000	98.60041	7.85000	98.47512				0.00	0	0
Total IVA682 SPOT										0.00	0	0
Total For IVA682										0.00	0	0
IVA686 On 17/08/2017 Spot Bond			100.00000	79.52070	100.00000	79.00433				0.00	0	0
Total IVA686 SPOT										0.00	0	0
Total For IVA686										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	107.88100	10.00000	107.79700				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	101.76599				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	100.87076				0.00	20,000,000	10,000,000
Total IVC017 SPOT										0.00	20,000,000	10,000,000
Total For IVC017										0.00	20,000,000	10,000,000
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	100.75914				0.00	0	0
Total IVC019 SPOT										0.00	0	0
Total For IVC019										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	100.60125				0.00	0	0
Total IVC021 SPOT										0.00	0	0
Total For IVC021										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	100.98983				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	101.06688				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	101.09013				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	96.50383				0.00	0	0
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			9.29500	103.02044	9.29500	102.94291				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	27.72248	100.00000	27.53680				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	22.77730	100.00000	22.61036				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			9.36500	102.79052	9.36500	102.71259				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	100.25368				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	100.55202				0.00	0	0
Total IVC046 SPOT										0.00	0	0
Total For IVC046										0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	100.36402				0.00	0	0
Total IVC048 SPOT										0.00	0	0
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	99.76025				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	101.77020				0.00	0	0
Total IVC050 SPOT										0.00	0	0
Total For IVC050										0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.00000	0.00000	100.23139				0.00	0	0
Total IVC051 SPOT										0.00	0	0
Total For IVC051										0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	100.02364				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC053 SPOT										0.00	0	0
Total For IVC053										0.00	0	0
IVC055 On 26/03/2020 Spot Bond				100.00000	0.00000	101.18650				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC058 On 03/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC058 SPOT										0.00	0	0
Total For IVC058										0.00	0	0
IVC060 On 31/07/2018 Spot Bond				100.00000	0.00000	100.25770				0.00	0	0
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond				100.00000	0.00000	101.12238				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
IVC063 On 07/08/2020 Spot Bond				100.00000	0.00000	100.10777				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC064 On 15/09/2018 Spot Bond				100.00000	0.00000	101.66974				0.00	80,000,000	40,000,000
Total IVC064 SPOT										0.00	80,000,000	40,000,000
Total For IVC064										0.00	80,000,000	40,000,000
IVC065 On 10/09/2018 Spot Bond				100.00000	0.00000	101.62414				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC066 On 18/09/2017 Spot Bond			100.00000	93.58666	100.00000	92.89342				0.00	0	0
Total IVC066 SPOT										0.00	0	0
Total For IVC066										0.00	0	0
IVC067 On 04/11/2017 Spot Bond				100.00000	0.00000	100.19878				0.00	0	0
Total IVC067 SPOT										0.00	0	0
Total For IVC067										0.00	0	0
IVC070 On 20/01/2019 Spot Bond				100.00000	0.00000	101.04515				0.00	120,000,000	60,000,000
Total IVC070 SPOT										0.00	120,000,000	60,000,000
Total For IVC070										0.00	120,000,000	60,000,000
IVC075 On 21/04/2019 Spot Bond				100.00000	0.00000	100.55782				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0
IVC077 On 04/05/2018 Spot Bond				100.00000	0.00000	100.38976				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
Total IVC077 SPOT										0.00	80,000,000	40,000,000
Total For IVC077										0.00	80,000,000	40,000,000
IVC078 On 23/05/2017 Spot Bond				100.00000	0.00000	102.00282				0.00	0	0
Total IVC078 SPOT										0.00	0	0
Total For IVC078										0.00	0	0
IVC079 On 23/05/2018 Spot Bond				100.00000	0.00000	102.00282				0.00	0	0
Total IVC079 SPOT										0.00	0	0
Total For IVC079										0.00	0	0
IVC081 On 14/07/2019 Spot Bond				100.00000	0.00000	100.63367				0.00	0	0
Total IVC081 SPOT										0.00	0	0
Total For IVC081										0.00	0	0
IVC082 On 15/07/2019 Spot Bond			100.00000	14.44635	100.00000	14.34047				0.00	0	0
Total IVC082 SPOT										0.00	0	0
Total For IVC082										0.00	0	0
IVC083 On 29/07/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC083 SPOT										0.00	0	0
Total For IVC083										0.00	0	0
IVC086 On 15/08/2017 Spot Bond				100.00000	0.00000	100.02000				0.00	200,000,000	100,000,000
Total IVC086 SPOT										0.00	200,000,000	100,000,000
Total For IVC086										0.00	200,000,000	100,000,000
IVC087 On 07/10/2018 Spot Bond				100.00000	0.00000	100.76152				0.00	0	0
Total IVC087 SPOT										0.00	0	0
Total For IVC087										0.00	0	0
IVC088 On 12/04/2019 Spot Bond				100.00000	0.00000	100.71863				0.00	0	0
Total IVC088 SPOT										0.00	0	0
Total For IVC088										0.00	0	0
IVC089 On 31/10/2018 Spot Bond				100.00000	0.00000	100.23882				0.00	0	0
Total IVC089 SPOT										0.00	0	0
Total For IVC089										0.00	0	0
IVC090 On 31/10/2018 Spot Bond				100.00000	0.00000	100.24285				0.00	0	0
Total IVC090 SPOT										0.00	0	0
Total For IVC090										0.00	0	0
IVC092 On 23/11/2019 Spot Bond				100.00000	0.00000	102.01752				0.00	0	0
Total IVC092 SPOT										0.00	0	0
Total For IVC092										0.00	0	0
IVC093 On 23/11/2018 Spot Bond				100.00000	0.00000	101.93339				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC093 SPOT										0.00	0	0
Total For IVC093										0.00	0	0
IVC094 On 06/12/2021 Spot Bond			10.21500	106.82395	10.21500	106.73627				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 14/06/2021 Spot Bond				100.00000	0.00000	101.17473				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			8.69500	104.01087	8.69500	103.93794				0.00	0	0
Total IVC098 SPOT										0.00	0	0
Total For IVC098										0.00	0	0
IVC101 On 24/01/2019 Spot Bond				100.00000	0.00000	100.43148				0.00	0	0
Total IVC101 SPOT										0.00	0	0
Total For IVC101										0.00	0	0
IVC102 On 31/01/2020 Spot Bond				100.00000	0.00000	100.28435				0.00	0	0
Total IVC102 SPOT										0.00	0	0
Total For IVC102										0.00	0	0
IVC103 On 29/06/2021 Spot Bond				100.00000	0.00000	101.19256				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond				100.00000	0.00000	101.68739				0.00	0	0
Total IVC105 SPOT										0.00	0	0
Total For IVC105										0.00	0	0
IVC106 On 13/03/2020 Spot Bond				100.00000	0.00000	101.54776				0.00	0	0
Total IVC106 SPOT										0.00	0	0
Total For IVC106										0.00	0	0
IVC107 On 29/06/2021 Spot Bond				100.00000	0.00000	101.03100				0.00	0	0
Total IVC107 SPOT										0.00	0	0
Total For IVC107										0.00	0	0
IVC108 On 29/07/2019 Spot Bond				100.00000	0.00000	100.83866				0.00	0	0
Total IVC108 SPOT										0.00	0	0
Total For IVC108										0.00	0	0
IVC68U On 07/12/2021 Spot Bond			100.00000	4.22653	100.00000	4.20252				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	63.36208	100.00000	62.90271				0.00	0	0

Contract 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
IVC74U On 22/09/2018 Spot Bond			100.00000	44.04657	100.00000	43.72723				0.00	0	0
Total IVC74U SPOT										0.00	0	0
Total For IVC74U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	6.10918	100.00000	6.07448				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2022 Spot Bond			100.00000	2.69476	100.00000	2.67945				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2022 Spot Bond			100.00000	2.63905	100.00000	2.62406				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2022 Spot Bond			100.00000	2.23715	100.00000	2.22444				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	4.26685	100.00000	4.24261				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2022 Spot Bond			100.00000	2.13342	100.00000	2.12131				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2022 Spot Bond			100.00000	2.08536	100.00000	2.07351				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
JAS01 On 31/01/2019 Spot Bond				100.00000	0.00000	100.29506				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
KAP00 On 13/06/2017 Spot Bond				100.00000	0.00000	101.55060				0.00	36,000,000	18,000,000
Total KAP001 SPOT										0.00	36,000,000	18,000,000
Total For KAP001										0.00	36,000,000	18,000,000
KAP00 On 13/06/2019 Spot Bond				100.00000	0.00000	101.55430				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP002 On 06/06/2019 Spot Bond				100.00000	0.00000	101.72959				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP003 On 29/06/2018 Spot Bond				100.00000	0.00000	101.10345				0.00	0	0
Total KAP005 SPOT										0.00	0	0
Total For KAP005										0.00	0	0
KAP005 On 29/06/2021 Spot Bond				100.00000	0.00000	101.16878				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			9.76500	102.15848	9.76500	102.07867				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP007 On 28/11/2019 Spot Bond				100.00000	0.00000	101.87523				0.00	120,000,000	60,000,000
Total KAP008 SPOT										0.00	120,000,000	60,000,000
Total For KAP008										0.00	120,000,000	60,000,000
KAP008 On 01/07/2019 Spot Bond			100.00000	24.57582	100.00000	24.39569				0.00	0	0
Total KAP04U SPOT										0.00	0	0
Total For KAP04U										0.00	0	0
KSB004 On 31/08/2017 Spot Bond				100.00000	0.00000	101.95008				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB007 On 01/11/2017 Spot Bond				100.00000	0.00000	100.29547				0.00	0	0
Total KSB008 SPOT										0.00	0	0
Total For KSB008										0.00	0	0
KSB008 On 05/08/2020 Spot Bond				100.00000	0.00000	100.21378				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KW01 On 31/10/2027 Spot Bond			9.20500	128.99513	9.20500	128.90054				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	101.17381				0.00	0	0
Total LBK05 SPOT										0.00	0	0
Total For LBK05										0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	101.30920				0.00	34,000,000	17,000,000

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 LBK07 SPOT										0.00	34,000,000	17,000,000
Total For LBK07										0.00	34,000,000	17,000,000
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	100.35836				0.00	0	0
Total LBK08 SPOT										0.00	0	0
Total For LBK08										0.00	0	0
LBK08/ On 30/10/2019 Spot Bond			100.00000	22.18827	100.00000	22.02565				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			9.84500	103.96247	9.84500	103.87971				0.00	0	1,500,000,000
Total LBK11 SPOT										0.00	0	1,500,000,000
Total For LBK11										0.00	0	1,500,000,000
LBK11/ On 28/11/2019 Spot Bond			9.62000	104.45695	9.62000	104.37565				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	102.09076	9.71000	102.01057				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	62.15007	100.00000	61.69454				0.00	0	0
Total LBK14U SPOT										0.00	0	0
Total For LBK14U										0.00	0	0
LBK15 On 12/10/2021 Spot Bond				100.00000	0.00000	100.86393				0.00	0	0
Total LBK15 SPOT										0.00	0	0
Total For LBK15										0.00	0	0
LBK16 On 30/11/2019 Spot Bond				100.00000	0.00000	101.87506				0.00	0	0
Total LBK16 SPOT										0.00	0	0
Total For LBK16										0.00	0	0
LBK17 On 22/03/2020 Spot Bond				100.00000	0.00000	101.30214				0.00	0	0
Total LBK17 SPOT										0.00	0	0
Total For LBK17										0.00	0	0
LBK18 On 22/03/2022 Spot Bond				100.00000	0.00000	101.24385				0.00	100,000,000	50,000,000
Total LBK18 SPOT										0.00	100,000,000	50,000,000
Total For LBK18										0.00	100,000,000	50,000,000
LBK19 On 23/03/2018 Spot Bond				100.00000	0.00000	101.20923				0.00	0	0
Total LBK19 SPOT										0.00	0	0
Total For LBK19										0.00	0	0
LGL02 On 13/08/2017 Spot Bond			8.77500	101.63591	8.77500	101.56421				0.00	0	3,260,000,000

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 LGL02 SPOT									0.00	0	3,260,000,000
Total For LGL02									0.00	0	3,260,000,000
LGL03 On 03/04/2018 Spot Bond			9.41500	99.38666	9.41500	99.31175		35,400,400,000,000.00	3,760,000,000	1,880,000,000	
Total LGL03 SPOT								15,400,400,000,000.00	3,760,000,000	1,880,000,000	
Total For LGL03								15,400,400,000,000.00	3,760,000,000	1,880,000,000	
LGL04 On 14/08/2020 Spot Bond			9.72500	100.72177	9.72500	100.64254		0.00	0	580,000,000	
Total LGL04 SPOT								0.00	0	580,000,000	
Total For LGL04								0.00	0	580,000,000	
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	101.81219		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			10.07000	101.65154	10.07000	101.56972		0.00	0	2,500,000,000	
Total LGL06 SPOT								0.00	0	2,500,000,000	
Total For LGL06								0.00	0	2,500,000,000	
LGL07 On 04/10/2022 Spot Bond				100.00000	0.00000	101.41900		0.00	0	0	
Total LGL07 SPOT								0.00	0	0	
Total For LGL07								0.00	0	0	
LHL17 On 14/11/2018 Spot Bond				100.00000	0.00000	99.89955		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			13.02500	100.42499	13.02500	100.32059		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			13.84500	100.97146	13.84500	100.86011		0.00	0	0	
Total LHL19 SPOT								0.00	0	0	
Total For LHL19								0.00	0	0	
LHL22 On 13/09/2017 Spot Bond				100.00000	0.00000	101.61289		0.00	0	0	
Total LHL22 SPOT								0.00	0	0	
Total For LHL22								0.00	0	0	
LHL26 On 13/11/2020 Spot Bond				100.00000	0.00000	99.89563		0.00	0	0	
Total LHL26 SPOT								0.00	0	0	
Total For LHL26								0.00	0	0	
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	104.09240		0.00	0	0	
Total LOM01 SPOT								0.00	0	0	
Total For LOM01								0.00	0	0	
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LRFA1 SPOT										0.00	0	0
Total For LRFA1										0.00	0	0
LRFA2 On 17/11/2019 Spot Bond				100.00000	0.00000	99.75017				0.00	0	0
Total LRFA2 SPOT										0.00	0	0
Total For LRFA2										0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total LRFB1 SPOT										0.00	0	0
Total For LRFB1										0.00	0	0
LRFB2 On 20/11/2019 Spot Bond				100.00000	0.00000	100.13999				0.00	60,000,000	30,000,000
Total LRFB2 SPOT										0.00	60,000,000	30,000,000
Total For LRFB2										0.00	60,000,000	30,000,000
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total LRFC1 SPOT										0.00	0	0
Total For LRFC1										0.00	0	0
LRFC2 On 20/11/2019 Spot Bond				100.00000	0.00000	99.71883				0.00	0	0
Total LRFC2 SPOT										0.00	0	0
Total For LRFC2										0.00	0	0
MAQ09 On 10/11/2017 Spot Bond				100.00000	0.00000	100.04226				0.00	0	0
Total MAQ090 SPOT										0.00	0	0
Total For MAQ090										0.00	0	0
MAQ09 On 11/12/2017 Spot Bond				100.00000	0.00000	101.44385				0.00	0	0
Total MAQ093 SPOT										0.00	0	0
Total For MAQ093										0.00	0	0
MAQ09 On 01/02/2018 Spot Bond				100.00000	0.00000	100.32173				0.00	0	0
Total MAQ096 SPOT										0.00	0	0
Total For MAQ096										0.00	0	0
MAQ09 On 15/06/2017 Spot Bond				100.00000	0.00000	99.29293				0.00	0	0
Total MAQ098 SPOT										0.00	0	0
Total For MAQ098										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	101.55937				0.00	0	0
Total MAQ0A2 SPOT										0.00	0	0
Total For MAQ0A2										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	101.28655				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MAQ0A3 SPOT										0.00	0	0
Total For MAQ0A3										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	101.34812				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	101.50451				0.00	0	0
Total MAQ0A5 SPOT										0.00	0	0
Total For MAQ0A5										0.00	0	0
MAQ0J On 28/02/2020 Spot Bond				100.00000	0.00000	101.51405				0.00	0	0
Total MAQ0J1 SPOT										0.00	0	0
Total For MAQ0J1										0.00	0	0
MAQ0J On 28/12/2020 Spot Bond				100.00000	0.00000	101.46287				0.00	0	0
Total MAQ0J2 SPOT										0.00	0	0
Total For MAQ0J2										0.00	0	0
MAQ10 On 19/05/2017 Spot Bond				100.00000	0.00000	99.85509				0.00	0	0
Total MAQ100 SPOT										0.00	0	0
Total For MAQ100										0.00	0	0
MAQ10 On 17/08/2017 Spot Bond				100.00000	0.00000	97.98569				0.00	0	0
Total MAQ101 SPOT										0.00	0	0
Total For MAQ101										0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	101.19533				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF04 On 07/08/2017 Spot Bond				100.00000	0.00000	100.19923				0.00	210,000,000	210,000,000
Total MBF042 SPOT										0.00	210,000,000	210,000,000
Total For MBF042										0.00	210,000,000	210,000,000
MBF04 On 13/04/2018 Spot Bond				100.00000	0.00000	100.93733				0.00	0	0
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0
MBF04 On 17/08/2018 Spot Bond				100.00000	0.00000	100.29265				0.00	304,000,000	447,000,000
Total MBF046 SPOT										0.00	304,000,000	447,000,000
Total For MBF046										0.00	304,000,000	447,000,000
MBF04 On 07/06/2019 Spot Bond				100.00000	0.00000	102.14385				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBF04 On 14/03/2019 Spot Bond				100.00000	0.00000	101.94829				0.00	160,000,000	5,080,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBF049 SPOT										0.00	160,000,000	5,080,000,000
Total For MBF049										0.00	160,000,000	5,080,000,000
MBF051 On 17/05/2017 Spot Bond				100.00000	0.00000	99.89704				0.00	0	0
Total MBF050 SPOT										0.00	0	0
Total For MBF050										0.00	0	0
MBF05 On 16/05/2019 Spot Bond				100.00000	0.00000	100.21598				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	32.53513	100.00000	32.29133				0.00	0	0
Total MBF051/JIBAR SPOT										0.00	0	0
Total For MBF051/JIBAR										0.00	0	0
MBF05 On 28/09/2017 Spot Bond				100.00000	0.00000	101.02848				0.00	0	0
Total MBF052 SPOT										0.00	0	0
Total For MBF052										0.00	0	0
MBF05 On 28/09/2019 Spot Bond				100.00000	0.00000	101.62510				0.00	0	0
Total MBF053 SPOT										0.00	0	0
Total For MBF053										0.00	0	0
MBF05 On 27/03/2018 Spot Bond				100.00000	0.00000	101.04367				0.00	0	0
Total MBF054 SPOT										0.00	0	0
Total For MBF054										0.00	0	0
MBF05 On 27/03/2020 Spot Bond				100.00000	0.00000	101.09350				0.00	34,000,000	17,000,000
Total MBF055 SPOT										0.00	34,000,000	17,000,000
Total For MBF055										0.00	34,000,000	17,000,000
MBSA On 30/10/2017 Spot Bond			2.30000	98.95246	2.30000	97.69261				0.00	0	0
Total MBSA2 SPOT										0.00	0	0
Total For MBSA2										0.00	0	0
MBSA On 11/12/2017 Spot Bond				100.00000	0.00000	96.46223				0.00	0	0
Total MBSA3 SPOT										0.00	0	0
Total For MBSA3										0.00	0	0
MBP03 On 12/09/2019 Spot Bond				100.00000	0.00000	101.45804				0.00	0	0
Total MBP035 SPOT										0.00	0	0
Total For MBP035										0.00	0	0
MBP03 On 11/04/2020 Spot Bond				100.00000	0.00000	100.74209				0.00	0	0
Total MBP036 SPOT										0.00	0	0
Total For MBP036										0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000	87.81564	100.00000	87.19577				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MBP29U SPOT									0.00	0	0
Total For MBP29U									0.00	0	0
MBP30 On 24/10/2017 Spot Bond			100.00000	85.37541	100.00000	84.78931			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	85.39428	100.00000	84.80804			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	82.34809	100.00000	81.80869			0.00	0	0
Total MBP32U SPOT									0.00	0	0
Total For MBP32U									0.00	0	0
MBP34 On 29/04/2018 Spot Bond				100.00000	0.00000	100.24026			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			8.92500	100.89311	8.92500	100.82092			0.00	0	0
Total MBSA01 SPOT									0.00	0	0
Total For MBSA01									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.00000	102.51365	8.00000	102.44776			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			8.97500	100.59572	8.97500	100.52335			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	100.70805	8.91000	100.63611			0.00	0	0
Total MBSA02/R204 SPOT									0.00	0	0
Total For MBSA02/R204									0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	103.11263			0.00	0	0
Total MEFSA4 SPOT									0.00	0	0
Total For MEFSA4									0.00	0	0
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	103.23115			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MEFSB On 05/01/2019 Spot Bond			8.94500	103.92406	8.94500	103.84872			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			9.62000	105.00364	9.62000	104.92190			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	101.25931				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			9.64500	102.68921	9.64500	102.73029				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MIIL02 On 31/05/2017 Spot Bond			9.37500	103.96525	9.37500	103.88552				0.00	0	0
Total MIIL02 SPOT										0.00	0	0
Total For MIIL02										0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	100.78822				0.00	26,000,000	13,000,000
Total MMIG01 SPOT										0.00	26,000,000	13,000,000
Total For MMIG01										0.00	26,000,000	13,000,000
MMIG0 On 17/03/2026 Spot Bond			9.49500	104.94755	9.49500	103.30907				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 01/06/2025 Spot Bond				100.00000	0.00000	101.38532				0.00	0	0
Total MMIG03 SPOT										0.00	0	0
Total For MMIG03										0.00	0	0
MMIG0 On 12/08/2030 Spot Bond			11.60500	100.79363	11.60500	101.14596				0.00	0	0
Total MMIG04 SPOT										0.00	0	0
Total For MMIG04										0.00	0	0
MMIG0 On 12/08/2017 Spot Bond			10.67000	102.75656	10.67000	103.38412				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MQB02 On 31/05/2017 Spot Bond			9.07500	103.82946	9.07500	103.75237				0.00	0	0
Total MQB02 SPOT										0.00	0	0
Total For MQB02										0.00	0	0
MTN04 On 13/07/2017 Spot Bond			9.07500	103.54607	9.07500	103.47001				0.00	0	0
Total MTN04 SPOT										0.00	0	0
Total For MTN04										0.00	0	0
MTN08 On 19/04/2019 Spot Bond			100.00000	30.05251	100.00000	29.83224				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	29.42769	100.00000	29.23274				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MTN09U SPOT										0.00	0	0
Total For MTN09U										0.00	0	0
MWA1L On 18/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWAR(On 22/11/2019 Spot Bond				100.00000	0.00000	99.74199				0.00	0	0
Total MWAR01 SPOT										0.00	0	0
Total For MWAR01										0.00	0	0
N4A211On 14/08/2020 Spot Bond			100.89771	10.64423	100.89771	11.83788				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	10.75224	100.61875	11.95000				0.00	0	0
Total N4A302 SPOT										0.00	0	0
Total For N4A302										0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A305 SPOT										0.00	0	0
Total For N4A305										0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A308 SPOT										0.00	0	0
Total For N4A308										0.00	0	0
N4A311On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N5C23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.29526				0.00	0	0
Total N5C23 SPOT										0.00	0	0
Total For N5C23										0.00	0	0
N5D23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.45187				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total N5D23 SPOT										0.00	0	0
Total For N5D23										0.00	0	0
N5E23 On 20/06/2023 Spot Bond				100.00000	0.00000	110.91293				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	12.43999	100.00000	12.34980				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	13.29585	100.00000	13.19947				0.00	0	0
Total N5G23U SPOT										0.00	0	0
Total For N5G23U										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			10.52000	90.63787	10.52000	90.56089				0.00	0	460,000,000
Total NAM01 SPOT										0.00	0	460,000,000
Total For NAM01										0.00	0	460,000,000
NAM02 On 29/06/2020 Spot Bond			9.44500	103.98836	9.44500	103.90930				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			9.97000	103.24197	9.97000	103.15875				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			10.60500	102.40694	10.60500	102.31928				0.00	0	0
Total NAM04 SPOT										0.00	0	0
Total For NAM04										0.00	0	0
NBK11/ On 28/11/2020 Spot Bond			8.83500	104.38660	8.83500	104.31184				0.00	0	46,300,000
Total NBK11A SPOT										0.00	0	46,300,000
Total For NBK11A										0.00	0	46,300,000
NBK12/ On 19/03/2021 Spot Bond			9.50500	101.03479	9.50500	100.95834				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			9.38000	101.42997	9.38000	101.35420				0.00	0	0
Total NBK12A/R208 SPOT										0.00	0	0
Total For NBK12A/R208										0.00	0	0
NBK13/ On 19/03/2024 Spot Bond			9.62000	102.02515	9.62000	101.94703				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK14/ On 25/06/2021 Spot Bond			9.09500	104.15009	9.09500	104.16094				0.00	0	27,400,000

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 NBK14A SPOT										0.00	0	27,400,000
Total For NBK14A										0.00	0	27,400,000
NBK15/On 11/02/2022 Spot Bond			9.54500	99.40548	9.54500	99.32871				0.00	0	0
Total NBK15A SPOT										0.00	0	0
Total For NBK15A										0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	101.90929				0.00	0	0
Total NBK15B SPOT										0.00	0	0
Total For NBK15B										0.00	0	0
NBK16/On 12/02/2025 Spot Bond			10.50500	96.81796	10.50500	96.73585				0.00	0	860,000,000
Total NBK16A SPOT										0.00	0	860,000,000
Total For NBK16A										0.00	0	860,000,000
NBK17/On 22/04/2026 Spot Bond			10.85500	95.51516	10.85500	95.43244				0.00	0	1,220,000,000
Total NBK17A SPOT										0.00	0	1,220,000,000
Total For NBK17A										0.00	0	1,220,000,000
NBK18/On 01/06/2020 Spot Bond			9.27500	104.14956	9.27500	104.07176				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			9.69500	104.14457	9.69500	104.06334				0.00	0	0
Total NBK19A SPOT										0.00	0	0
Total For NBK19A										0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	101.07079				0.00	0	0
Total NBK19B SPOT										0.00	0	0
Total For NBK19B										0.00	0	0
NBK19I On 26/06/2017 Spot Bond			100.00000	91.53204	100.00000	90.86230				0.00	0	0
Total NBK19B/JIBAR SPOT										0.00	0	0
Total For NBK19B/JIBAR										0.00	0	0
NBK20/On 01/06/2026 Spot Bond			10.59500	103.33839	10.59500	103.25050				0.00	0	0
Total NBK20A SPOT										0.00	0	0
Total For NBK20A										0.00	0	0
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	99.22775				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			11.25500	99.58099	11.25500	99.49066				0.00	0	0
Total NBK21A SPOT										0.00	0	0
Total For NBK21A										0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	100.14958				0.00	400,000,000	200,000,000

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 NBK21B SPOT										0.00	400,000,000	200,000,000
Total For NBK21B										0.00	400,000,000	200,000,000
NBK22/On 19/11/2022 Spot Bond			9.96000	100.34949	9.96000	105.29424				0.00	0	0
Total NBK22A SPOT										0.00	0	0
Total For NBK22A										0.00	0	0
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	100.18125				0.00	162,000,000	81,000,000
Total NBK22B SPOT										0.00	162,000,000	81,000,000
Total For NBK22B										0.00	162,000,000	81,000,000
NBK23/On 19/11/2025 Spot Bond			10.45500	101.16078	10.45500	106.40737				0.00	0	0
Total NBK23A SPOT										0.00	0	0
Total For NBK23A										0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	100.12129				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			11.00500	99.45266	11.00500	104.82059				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	100.02253				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			9.86000	105.98270	9.86000	105.89820				0.00	0	0
Total NBK25A SPOT										0.00	0	0
Total For NBK25A										0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.00000	0.00000	99.94531				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	11.49437	100.00000	11.41863				0.00	0	0
Total NBK26A SPOT										0.00	0	0
Total For NBK26A										0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.00000	0.00000	100.47369				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27/On 10/05/2026 Spot Bond			10.24500	105.38224	10.24500	105.29644				0.00	0	0
Total NBK27A SPOT										0.00	0	0
Total For NBK27A										0.00	0	0
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	102.01279				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK27B SPOT										0.00	0	0
Total For NBK27B										0.00	0	0
NBK28/ On 02/08/2023 Spot Bond			9.87000	103.43009	9.87000	103.34753				0.00	0	0
Total NBK28A SPOT										0.00	0	0
Total For NBK28A										0.00	0	0
NBK28I On 19/11/2020 Spot Bond				100.00000	0.00000	101.97529				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29/ On 31/07/2026 Spot Bond			10.50500	102.95462	10.50500	102.86731				0.00	0	0
Total NBK29A SPOT										0.00	0	0
Total For NBK29A										0.00	0	0
NBK29I On 18/02/2019 Spot Bond				100.00000	0.00000	102.22941				0.00	106,000,000	53,000,000
Total NBK29B SPOT										0.00	106,000,000	53,000,000
Total For NBK29B										0.00	106,000,000	53,000,000
NBK30/ On 20/02/2024 Spot Bond			9.66000	101.90638	9.66000	101.82673				0.00	0	0
Total NBK30A SPOT										0.00	0	0
Total For NBK30A										0.00	0	0
NBK30I On 18/02/2021 Spot Bond				100.00000	0.00000	102.02989				0.00	0	0
Total NBK30B SPOT										0.00	0	0
Total For NBK30B										0.00	0	0
NBK31I On 17/02/2023 Spot Bond				100.00000	0.00000	99.87220				0.00	0	0
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK32I On 26/02/2019 Spot Bond				100.00000	0.00000	101.78878				0.00	0	0
Total NBK32B SPOT										0.00	0	0
Total For NBK32B										0.00	0	0
NBK33I On 10/05/2019 Spot Bond				100.00000	0.00000	100.27190				0.00	0	0
Total NBK33B SPOT										0.00	0	0
Total For NBK33B										0.00	0	0
NBK34I On 10/05/2021 Spot Bond				100.00000	0.00000	100.04672				0.00	40,000,000	20,000,000
Total NBK34B SPOT										0.00	40,000,000	20,000,000
Total For NBK34B										0.00	40,000,000	20,000,000
NBK35I On 10/05/2023 Spot Bond				100.00000	0.00000	100.04776				0.00	0	0
Total NBK35B SPOT										0.00	0	0
Total For NBK35B										0.00	0	0
NBK36I On 10/05/2026 Spot Bond				100.00000	0.00000	100.04890				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK36B SPOT									0.00	0	0
Total For NBK36B									0.00	0	0
NBK37I On 02/08/2019 Spot Bond				100.00000	0.00000	100.28376			0.00	60,000,000	30,000,000
Total NBK37B SPOT									0.00	60,000,000	30,000,000
Total For NBK37B									0.00	60,000,000	30,000,000
NBK38I On 02/08/2021 Spot Bond				100.00000	0.00000	100.25294			0.00	0	0
Total NBK38B SPOT									0.00	0	0
Total For NBK38B									0.00	0	0
NBK3A On 09/09/2019 Spot Bond			8.54500	107.91610	8.54500	107.84251			0.00	0	334,900,000
Total NBK3A SPOT									0.00	0	334,900,000
Total For NBK3A									0.00	0	334,900,000
NBK3A On 09/09/2019 Spot Bond			100.00000	26.72742	100.00000	26.55131			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			11.38000	44.77771	11.38000	44.73806			0.00	0	0
Total NBK4 SPOT									0.00	0	0
Total For NBK4									0.00	0	0
NBK40I On 31/07/2026 Spot Bond				100.00000	0.00000	100.36935			0.00	0	0
Total NBK40B SPOT									0.00	0	0
Total For NBK40B									0.00	0	0
NBK41I On 20/02/2020 Spot Bond				100.00000	0.00000	102.01776			0.00	1,000,000,000	1,000,000,000
Total NBK41B SPOT									0.00	1,000,000,000	1,000,000,000
Total For NBK41B									0.00	1,000,000,000	1,000,000,000
NBK42I On 21/02/2022 Spot Bond				100.00000	0.00000	101.97707			0.00	3,200,000,000	800,000,000
Total NBK42B SPOT									0.00	3,200,000,000	800,000,000
Total For NBK42B									0.00	3,200,000,000	800,000,000
NBK43I On 20/02/2024 Spot Bond				100.00000	0.00000	102.03248			0.00	0	0
Total NBK43B SPOT									0.00	0	0
Total For NBK43B									0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.60753			0.00	0	0
Total NBK7B SPOT									0.00	0	0
Total For NBK7B									0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	99.92862			0.00	0	0
Total NCLN74 SPOT									0.00	0	0
Total For NCLN74									0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	101.30603			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	100.93775				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.36706				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	10.10430	100.00000	10.03104				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	8.13407	100.00000	8.07510				0.00	0	0
Total NCLN82/JIBAR SPOT										0.00	0	0
Total For NCLN82/JIBAR										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.55000	102.12024	10.55000	102.03468				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.35988				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			10.58500	101.11315	10.58500	101.02817				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.36706				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.37845				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.39281				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				100.00000	0.00000	101.74721				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				100.00000	0.00000	100.80052				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN9 On 20/09/2020 Spot Bond				100.00000	0.00000	101.27673				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9 On 08/10/2018 Spot Bond				100.00000	0.00000	100.80056				0.00	0	0
Total NCLN95 SPOT										0.00	0	0
Total For NCLN95										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	14.40367	100.00000	14.29925				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	1.55504	100.00000	1.54582				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	101.32174				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	101.91350				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2024 Spot Bond			9.52500	105.84041	9.52500	102.60350				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	99.17940				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	100.67740				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2025 Spot Bond				100.00000	0.00000	100.67548				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2025 Spot Bond				100.00000	0.00000	102.50159				0.00	0	167,000,000
Total NED19 SPOT										0.00	0	167,000,000
Total For NED19										0.00	0	167,000,000
NED20 On 01/07/2020 Spot Bond			11.04500	104.78367	11.04500	104.69035				0.00	0	1,990,000,000
Total NED20 SPOT										0.00	0	1,990,000,000
Total For NED20										0.00	0	1,990,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.78909				0.00	0	0
Total NED9 SPOT										0.00	0	0
Total For NED9										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			9.44500	107.53460	9.44500	107.45239				0.00	0	0
Total NEDH1A SPOT										0.00	0	0
Total For NEDH1A										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NEDH1B SPOT										0.00	0	0
Total For NEDH1B										0.00	0	0
NEDT1 On 21/05/2021 Spot Bond				100.00000	0.00000	105.44260				0.00	0	0
Total NEDT1A SPOT										0.00	0	0
Total For NEDT1A										0.00	0	0
NEDT1 On 26/11/2021 Spot Bond				100.00000	0.00000	102.75710				0.00	0	0
Total NEDT1B SPOT										0.00	0	0
Total For NEDT1B										0.00	0	0
NET50 On 08/08/2017 Spot Bond				100.00000	0.00000	102.14990				0.00	0	0
Total NET50 SPOT										0.00	0	0
Total For NET50										0.00	0	0
NGL01 On 22/09/2021 Spot Bond				100.00000	0.00000	102.79367				0.00	0	0
Total NGL01 SPOT										0.00	0	0
Total For NGL01										0.00	0	0
NGL02 On 15/03/2022 Spot Bond				100.00000	0.00000	101.99558				0.00	500,000,000	500,000,000
Total NGL02 SPOT										0.00	500,000,000	500,000,000
Total For NGL02										0.00	500,000,000	500,000,000
NHM00 On 25/11/2020 Spot Bond			10.00000	107.88100	10.00000	107.79700				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	100.10656	13.50000	100.00000				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 09/10/2019 Spot Bond				100.00000	0.00000	101.95429				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			3.12000	106.19753	3.12000	120.88938				0.00	0	0
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NILB12 On 07/12/2033 Spot Bond			3.45000	169.24434	3.45000	169.01846				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			3.51000	117.79077	3.51000	117.63281				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			3.79000	158.35648	3.79000	160.43114				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			3.86000	159.42388	3.86000	159.39636				0.00	0	0
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NILB17 On 31/01/2038 Spot Bond			3.75000	80.43573	3.75000	80.32407				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			8.69500	104.63616	8.69500	104.56239				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			9.32500	105.29356	9.32500	105.21180				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.83155				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.79917				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.78721				0.00	0	0
Total NQ1A19 SPOT										0.00	0	0
Total For NQ1A19										0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond				100.00000	0.00000	101.92008				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A2 On 22/05/2017 Spot Bond				100.00000	0.00000	101.80591			0.00	0	0
Total NQ1A22 SPOT									0.00	0	0
Total For NQ1A22									0.00	0	0
NQ1B10 On 22/05/2020 Spot Bond			9.52500	105.33071	9.52500	105.24719			0.00	0	0
Total NQ1B10 SPOT									0.00	0	0
Total For NQ1B10									0.00	0	0
NQ1B15 On 22/05/2050 Spot Bond				100.00000	0.00000	101.91265			0.00	0	0
Total NQ1B15 SPOT									0.00	0	0
Total For NQ1B15									0.00	0	0
NQ1B16 On 22/05/2049 Spot Bond				100.00000	0.00000	101.84236			0.00	0	0
Total NQ1B16 SPOT									0.00	0	0
Total For NQ1B16									0.00	0	0
NQ1B17 On 22/05/2052 Spot Bond				100.00000	0.00000	101.98690			0.00	0	0
Total NQ1B17 SPOT									0.00	0	0
Total For NQ1B17									0.00	0	0
NQ1C10 On 22/05/2020 Spot Bond			9.72500	105.36790	9.72500	105.28262			0.00	0	0
Total NQ1C10 SPOT									0.00	0	0
Total For NQ1C10									0.00	0	0
NQ1C15 On 22/05/2050 Spot Bond				100.00000	0.00000	101.88554			0.00	0	0
Total NQ1C15 SPOT									0.00	0	0
Total For NQ1C15									0.00	0	0
NQ1C16 On 22/05/2049 Spot Bond				100.00000	0.00000	101.89635			0.00	0	0
Total NQ1C16 SPOT									0.00	0	0
Total For NQ1C16									0.00	0	0
NQ1C17 On 22/05/2052 Spot Bond				100.00000	0.00000	102.07970			0.00	0	0
Total NQ1C17 SPOT									0.00	0	0
Total For NQ1C17									0.00	0	0
NQF1D5 On 22/05/2020 Spot Bond				100.00000	0.00000	102.29547			0.00	0	0
Total NQF1D5 SPOT									0.00	0	0
Total For NQF1D5									0.00	0	0
NQF1D7 On 22/05/2050 Spot Bond				100.00000	0.00000	101.92872			0.00	0	0
Total NQF1D7 SPOT									0.00	0	0
Total For NQF1D7									0.00	0	0
NQF1D8 On 22/05/2019 Spot Bond				100.00000	0.00000	102.19567			0.00	0	0
Total NQF1D8 SPOT									0.00	0	0
Total For NQF1D8									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01: On 30/11/2018 Spot Bond			8.70500	110.59611	8.70500	110.51848			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			9.49500	112.01810	9.49500	111.93343			0.00	0	400,000,000
Total NRA022 SPOT									0.00	0	400,000,000
Total For NRA022									0.00	0	400,000,000
NRA02: On 31/05/2023 Spot Bond			2.77000	183.29432	2.77000	183.05981			0.00	0	9,700,000,000
Total NRA023 SPOT									0.00	0	9,700,000,000
Total For NRA023									0.00	0	9,700,000,000
NRA02: On 30/11/2028 Spot Bond			11.30500	111.58337	11.30500	111.48228			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	17.73910	100.00000	17.62094			0.00	0	0
Total NRA028/R186 SPOT									0.00	0	0
Total For NRA028/R186									0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	101.39356			0.00	0	0
Total NTC16 SPOT									0.00	0	0
Total For NTC16									0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	102.37814			0.00	0	0
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0
NTC19 On 27/07/2020 Spot Bond				100.00000	0.00000	100.36002			0.00	0	0
Total NTC19 SPOT									0.00	0	0
Total For NTC19									0.00	0	0
NYT13U On 28/05/2020 Spot Bond			100.00000	23.94548	100.00000	23.76604			0.00	0	0
Total NYT13U SPOT									0.00	0	0
Total For NYT13U									0.00	0	0
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	102.05322			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			9.84500	103.01885	9.84500	102.93683			0.00	0	0
Total OML03 SPOT									0.00	0	0
Total For OML03									0.00	0	0
OML04 On 19/03/2025 Spot Bond				100.00000	0.00000	101.53428			0.00	0	0
Total OML04 SPOT									0.00	0	0
Total For OML04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML05 On 19/03/2025 Spot Bond			10.02500	100.07002	10.02500	100.76376			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			10.80000	99.79497	10.80000	99.70943			0.00	0	1,500,000,000
Total OML06 SPOT									0.00	0	1,500,000,000
Total For OML06									0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			11.70500	97.88110	11.70500	97.79037			0.00	0	960,000,000
Total OML07 SPOT									0.00	0	960,000,000
Total For OML07									0.00	0	960,000,000
OML08 On 14/09/2025 Spot Bond				100.00000	0.00000	101.84643			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			10.79000	102.24182	10.79000	102.15427			0.00	0	1,000,000,000
Total OML09 SPOT									0.00	0	1,000,000,000
Total For OML09									0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			11.70500	100.01900	11.70500	99.92629			0.00	0	940,000,000
Total OML10 SPOT									0.00	0	940,000,000
Total For OML10									0.00	0	940,000,000
PMM12 On 25/11/2020 Spot Bond			10.00000	107.88100	10.00000	107.79700			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0
Total For PMM12/JIBAR									0.00	0	0
PMM29 On 04/09/2017 Spot Bond				100.00000	0.00000	101.45634			0.00	0	0
Total PMM29 SPOT									0.00	0	0
Total For PMM29									0.00	0	0
PMM30 On 07/09/2017 Spot Bond				100.00000	0.00000	101.57508			0.00	0	0
Total PMM30 SPOT									0.00	0	0
Total For PMM30									0.00	0	0
PMM32 On 25/05/2017 Spot Bond				100.00000	0.00000	101.68222			0.00	0	0
Total PMM32 SPOT									0.00	0	0
Total For PMM32									0.00	0	0
PMM33 On 01/09/2017 Spot Bond				100.00000	0.00000	101.61110			0.00	0	0
Total PMM33 SPOT									0.00	0	0
Total For PMM33									0.00	0	0
PMM34 On 07/03/2018 Spot Bond				100.00000	0.00000	101.10235			0.00	0	0
Total PMM34 SPOT									0.00	0	0
Total For PMM34									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PMM35 On 06/11/2017 Spot Bond				100.00000	0.00000	100.17927				0.00	0	0
Total PMM35 SPOT										0.00	0	0
Total For PMM35										0.00	0	0
PMM36 On 04/05/2018 Spot Bond				100.00000	0.00000	100.19261				0.00	0	0
Total PMM36 SPOT										0.00	0	0
Total For PMM36										0.00	0	0
PPC002 On 31/12/2018 Spot Bond				100.00000	0.00000	97.34046				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC003 On 31/10/2019 Spot Bond				100.00000	0.00000	96.96528				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PPC004 On 30/06/2021 Spot Bond			10.01500	101.92840	10.01500	101.87293				0.00	0	0
Total PPC004 SPOT										0.00	0	0
Total For PPC004										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total PRE1A1 SPOT										0.00	0	0
Total For PRE1A1										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.43725				0.00	0	0
Total PRE1A3 SPOT										0.00	0	0
Total For PRE1A3										0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	100.34820				0.00	0	0
Total PRE1B1 SPOT										0.00	0	0
Total For PRE1B1										0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	100.38042				0.00	0	0
Total PRE1C1 SPOT										0.00	0	0
Total For PRE1C1										0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	100.38790				0.00	0	0
Total PRE1D1 SPOT										0.00	0	0
Total For PRE1D1										0.00	0	0
PRE2A On 20/02/2022 Spot Bond				100.00000	0.00000	100.93435				0.00	0	0
Total PRE2A1 SPOT										0.00	0	0
Total For PRE2A1										0.00	0	0
PRE2A On 20/02/2022 Spot Bond				100.00000	0.00000	100.97798				0.00	0	0
Total PRE2A2 SPOT										0.00	0	0
Total For PRE2A2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE2A On 20/02/2022 Spot Bond				100.00000	0.00000	101.01607			0.00	0	0
Total PRE2A3 SPOT									0.00	0	0
Total For PRE2A3									0.00	0	0
PRE2B On 20/02/2022 Spot Bond				100.00000	0.00000	101.09199			0.00	0	0
Total PRE2B1 SPOT									0.00	0	0
Total For PRE2B1									0.00	0	0
PRE2C On 20/02/2022 Spot Bond				100.00000	0.00000	101.10281			0.00	0	0
Total PRE2C1 SPOT									0.00	0	0
Total For PRE2C1									0.00	0	0
PRE2D On 20/02/2022 Spot Bond				100.00000	0.00000	101.11363			0.00	0	0
Total PRE2D1 SPOT									0.00	0	0
Total For PRE2D1									0.00	0	0
R186 On 21/12/2026 Spot Bond			8.74000	115.44472	8.80500	114.91662		657,502,269,668,000.00	1,905,892,708,200	1,625,891,002,300	
Total R186 SPOT								7,502,269,668,000.00	905,892,708,200	625,891,002,300	
Total For R186								7,502,269,668,000.00	905,892,708,200	625,891,002,300	
R197 On 07/12/2023 Spot Bond			2.28000	299.38275	2.27000	299.17700		9,774,472,404,000.00	4,287,049,300	26,519,549,300	
Total R197 SPOT								9,774,472,404,000.00	4,287,049,300	26,519,549,300	
Total For R197								9,774,472,404,000.00	4,287,049,300	26,519,549,300	
R202 On 07/12/2033 Spot Bond			2.29000	244.13859	2.31000	243.21412		1,943,039,810,000.00	848,489,000	230,028,756,000	
Total R202 SPOT								1,943,039,810,000.00	848,489,000	230,028,756,000	
Total For R202								1,943,039,810,000.00	848,489,000	230,028,756,000	
R2023 On 28/02/2023 Spot Bond			8.15500	99.74100	8.22000	99.38403		231,396,845,000,000.00	150,999,000,000	507,376,865,800	
Total R2023 SPOT								1,396,845,000,000.00	150,999,000,000	507,376,865,800	
Total For R2023								1,396,845,000,000.00	150,999,000,000	507,376,865,800	
R203 On 15/09/2017 Spot Bond			7.48000	101.56490	7.51500	101.49207		17,881,478,560,000.00	2,390,572,000	659,407,182,000	
Total R203 SPOT								17,881,478,560,000.00	2,390,572,000	659,407,182,000	
Total For R203								17,881,478,560,000.00	2,390,572,000	659,407,182,000	
R2030 On 31/01/2030 Spot Bond			9.25000	93.04353	9.25000	92.97384		995,543,750,000,000.00	756,275,000,000	665,184,600,000	
Total R2030 SPOT								15,543,750,000,000.00	756,275,000,000	665,184,600,000	
Total For R2030								15,543,750,000,000.00	756,275,000,000	665,184,600,000	
R2032 On 31/03/2032 Spot Bond			9.41000	91.80826	9.41000	91.73909		263,533,614,000,000.00	453,085,400,000	277,233,971,400	
Total R2032 SPOT								3,533,614,000,000.00	453,085,400,000	277,233,971,400	
Total For R2032								3,533,614,000,000.00	453,085,400,000	277,233,971,400	
R2035 On 28/02/2035 Spot Bond			9.57500	95.88129	9.57500	95.80820		413,423,900,000,000.00	460,932,000,000	362,199,500,000	
Total R2035 SPOT								13,423,900,000,000.00	460,932,000,000	362,199,500,000	
Total For R2035								13,423,900,000,000.00	460,932,000,000	362,199,500,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037 On 31/01/2037 Spot Bond			9.65500	92.31936	9.65500	92.24724			306,936,735,000,000.00	238,937,000,000	769,279,300,000
Total R2037 SPOT									16,936,735,000,000.00	238,937,000,000	769,279,300,000
Total For R2037									16,936,735,000,000.00	238,937,000,000	769,279,300,000
R204 On 21/12/2018 Spot Bond			7.47000	103.96121	7.52500	103.81592			183,129,308,928,000.00	24,515,302,400	335,813,595,600
Total R204 SPOT									13,129,308,928,000.00	24,515,302,400	335,813,595,600
Total For R204									13,129,308,928,000.00	24,515,302,400	335,813,595,600
R2040 On 31/01/2040 Spot Bond			9.74500	95.79516	9.74500	95.71965			828,476,505,000,000.00	290,249,000,000	532,553,800,000
Total R2040 SPOT									18,476,505,000,000.00	290,249,000,000	532,553,800,000
Total For R2040									18,476,505,000,000.00	290,249,000,000	532,553,800,000
R2044 On 31/01/2044 Spot Bond			9.80000	92.60573	9.80000	92.53233			108,054,000,000,000.00	521,230,000,000	867,792,715,700
Total R2044 SPOT									18,054,000,000,000.00	521,230,000,000	867,792,715,700
Total For R2044									18,054,000,000,000.00	521,230,000,000	867,792,715,700
R2048 On 28/02/2048 Spot Bond			9.79000	91.71847	9.79000	91.64703			445,011,990,000,000.00	556,181,000,000	539,420,887,300
Total R2048 SPOT									15,011,990,000,000.00	556,181,000,000	539,420,887,300
Total For R2048									15,011,990,000,000.00	556,181,000,000	539,420,887,300
R207 On 15/01/2020 Spot Bond			7.58000	101.60428	7.64500	101.38759			611,282,920,026,000.00	80,644,184,700	409,772,075,600
Total R207 SPOT									11,282,920,026,000.00	80,644,184,700	409,772,075,600
Total For R207									11,282,920,026,000.00	80,644,184,700	409,772,075,600
R208 On 31/03/2021 Spot Bond			7.73000	97.58827	7.79500	97.31744			492,814,128,143,000.00	581,217,869,100	653,243,229,400
Total R208 SPOT									12,814,128,143,000.00	581,217,869,100	653,243,229,400
Total For R208									12,814,128,143,000.00	581,217,869,100	653,243,229,400
R209 On 31/03/2036 Spot Bond			9.47500	72.64754	9.54000	72.15121			408,871,997,500,000.00	676,398,100,000	993,220,833,200
Total R209 SPOT									18,871,997,500,000.00	676,398,100,000	993,220,833,200
Total For R209									18,871,997,500,000.00	676,398,100,000	993,220,833,200
R210 On 31/03/2028 Spot Bond			2.33000	184.10387	2.30000	184.39634			47,234,356,713,000.00	20,272,256,100	115,082,556,100
Total R210 SPOT									17,234,356,713,000.00	20,272,256,100	115,082,556,100
Total For R210									17,234,356,713,000.00	20,272,256,100	115,082,556,100
R212 On 31/01/2022 Spot Bond			2.25000	148.66177	2.23000	148.60787			55,526,400,000,000.00	24,678,400,000	155,383,738,600
Total R212 SPOT									15,526,400,000,000.00	24,678,400,000	155,383,738,600
Total For R212									15,526,400,000,000.00	24,678,400,000	155,383,738,600
R213 On 28/02/2031 Spot Bond			9.22500	84.25934	9.29000	83.75867			088,505,531,510,000.00	443,198,431,600	609,796,580,100
Total R213 SPOT									18,505,531,510,000.00	443,198,431,600	609,796,580,100
Total For R213									18,505,531,510,000.00	443,198,431,600	609,796,580,100
R214 On 28/02/2041 Spot Bond			9.69500	71.83302	9.69500	71.77761			435,930,490,876,000.00	148,110,416,800	931,154,981,700
Total R214 SPOT									15,930,490,876,000.00	148,110,416,800	931,154,981,700
Total For R214									15,930,490,876,000.00	148,110,416,800	931,154,981,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R337C On 21/06/2020 Spot Bond			8.54000	77.15286	8.54000	77.09970			0.00	0	0
Total R337C SPOT									0.00	0	0
Total For R337C									0.00	0	0
R347C On 21/06/2025 Spot Bond			9.05000	48.81685	9.05000	48.78125			0.00	0	0
Total R347C SPOT									0.00	0	0
Total For R347C									0.00	0	0
RCG01 On 24/10/2019 Spot Bond				100.00000	0.00000	100.45186			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RCG01 On 24/10/2017 Spot Bond				100.00000	0.00000	100.41991			0.00	0	0
Total RCG01C SPOT									0.00	0	0
Total For RCG01C									0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	101.64969			0.00	0	0
Total RCSB05 SPOT									0.00	0	0
Total For RCSB05									0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	102.06419			0.00	0	0
Total RCSB07 SPOT									0.00	0	0
Total For RCSB07									0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	83.90805	100.00000	83.33333			0.00	0	0
Total RCSB2U SPOT									0.00	0	0
Total For RCSB2U									0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	61.91847	100.00000	61.46465			0.00	0	0
Total RCSB6U SPOT									0.00	0	0
Total For RCSB6U									0.00	0	0
RDF01 On 04/09/2017 Spot Bond			100.00000	95.52532	100.00000	94.79980			0.00	0	0
Total RDF01U SPOT									0.00	0	0
Total For RDF01U									0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	11.44293	100.00000	11.34698			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	62.18376	100.00000	61.70394			0.00	0	0
Total RDF03U SPOT									0.00	0	0
Total For RDF03U									0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	41.52218	100.00000	41.20178			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDF05I On 04/12/2019 Spot Bond			100.00000	15.98888	100.00000	15.86551			0.00	0	0
Total RDF05U SPOT									0.00	0	0
Total For RDF05U									0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	101.48263			0.00	0	0
Total RDFB02 SPOT									0.00	0	0
Total For RDFB02									0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	102.16334			0.00	0	0
Total RDFB04 SPOT									0.00	0	0
Total For RDFB04									0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	101.87833			0.00	0	0
Total RDFB05 SPOT									0.00	0	0
Total For RDFB05									0.00	0	0
RDFB0 On 22/03/2019 Spot Bond				100.00000	0.00000	101.98903			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	32.29163	100.00000	32.05752			0.00	0	0
Total RDFB06/JIBAR SPOT									0.00	0	0
Total For RDFB06/JIBAR									0.00	0	0
RDFB0 On 30/09/2019 Spot Bond				100.00000	0.00000	101.28028			0.00	0	0
Total RDFB07 SPOT									0.00	0	0
Total For RDFB07									0.00	0	0
RDFB0 On 30/09/2021 Spot Bond				100.00000	0.00000	101.18544			0.00	0	0
Total RDFB08 SPOT									0.00	0	0
Total For RDFB08									0.00	0	0
RDFB0 On 02/12/2021 Spot Bond				100.00000	0.00000	101.79538			0.00	0	0
Total RDFB09 SPOT									0.00	0	0
Total For RDFB09									0.00	0	0
RDFB1 On 27/03/2020 Spot Bond				100.00000	0.00000	101.13088			0.00	0	0
Total RDFB10 SPOT									0.00	0	0
Total For RDFB10									0.00	0	0
RDFB1 On 27/03/2022 Spot Bond				100.00000	0.00000	101.15694			0.00	0	0
Total RDFB11 SPOT									0.00	0	0
Total For RDFB11									0.00	0	0
RDFC3 On 02/06/2017 Spot Bond				100.00000	0.00000	101.66009			0.00	0	0
Total RDFC33 SPOT									0.00	0	0
Total For RDFC33									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFC3 On 07/07/2017 Spot Bond				100.00000	0.00000	100.33378			0.00	0	0
Total RDFC34 SPOT									0.00	0	0
Total For RDFC34									0.00	0	0
RDFC3 On 05/10/2017 Spot Bond				100.00000	0.00000	100.86868			0.00	0	0
Total RDFC35 SPOT									0.00	0	0
Total For RDFC35									0.00	0	0
RDFC3 On 22/09/2017 Spot Bond				100.00000	0.00000	101.12941			0.00	0	0
Total RDFC36 SPOT									0.00	0	0
Total For RDFC36									0.00	0	0
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	99.85851			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	45.66994	100.00000	45.32771			0.00	0	0
Total REB01/JIBAR SPOT									0.00	0	0
Total For REB01/JIBAR									0.00	0	0
REB02 On 21/05/2018 Spot Bond				100.00000	0.00000	99.75773			0.00	0	0
Total REB02 SPOT									0.00	0	0
Total For REB02									0.00	0	0
REBC0 On 19/05/2017 Spot Bond				100.00000	0.00000	99.83932			0.00	0	0
Total REBC04 SPOT									0.00	0	0
Total For REBC04									0.00	0	0
RED10 On 13/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total RED101 SPOT									0.00	0	0
Total For RED101									0.00	0	0
RED20 On 05/07/2018 Spot Bond				100.00000	0.00000	101.21321			0.00	0	0
Total RED201 SPOT									0.00	0	0
Total For RED201									0.00	0	0
RED20 On 05/04/2019 Spot Bond				100.00000	0.00000	101.27775			0.00	0	0
Total RED202 SPOT									0.00	0	0
Total For RED202									0.00	0	0
RED20 On 05/04/2019 Spot Bond				100.00000	0.00000	101.53093			0.00	0	0
Total RED203 SPOT									0.00	0	0
Total For RED203									0.00	0	0
RED20 On 05/01/2020 Spot Bond				100.00000	0.00000	101.26225			0.00	0	0
Total RED204 SPOT									0.00	0	0
Total For RED204									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RED30 On 16/09/2021 Spot Bond				100.00000	0.00000	101.85485			0.00	0	0
Total RED301 SPOT									0.00	0	0
Total For RED301									0.00	0	0
RES011 On 02/03/2018 Spot Bond			100.00000	65.70392	100.00000	65.22757			0.00	0	0
Total RES01U SPOT									0.00	0	0
Total For RES01U									0.00	0	0
RES021 On 02/03/2019 Spot Bond			100.00000	32.32881	100.00000	32.09442			0.00	0	0
Total RES02U SPOT									0.00	0	0
Total For RES02U									0.00	0	0
RES031 On 02/03/2020 Spot Bond			100.00000	18.70109	100.00000	18.56551			0.00	0	0
Total RES03U SPOT									0.00	0	0
Total For RES03U									0.00	0	0
RES041 On 02/03/2021 Spot Bond			100.00000	13.21526	100.00000	13.11945			0.00	0	0
Total RES04U SPOT									0.00	0	0
Total For RES04U									0.00	0	0
RES15 On 12/11/2017 Spot Bond			100.00000		0.00000	100.14695			0.00	0	0
Total RES15 SPOT									0.00	0	0
Total For RES15									0.00	0	0
RES18 On 05/02/2018 Spot Bond			100.00000		0.00000	100.17374			0.00	0	0
Total RES18 SPOT									0.00	0	0
Total For RES18									0.00	0	0
RES30 On 07/03/2021 Spot Bond			100.00000		0.00000	101.65587			0.00	0	0
Total RES30 SPOT									0.00	0	0
Total For RES30									0.00	0	0
RES32 On 20/10/2017 Spot Bond			100.00000		0.00000	100.59734			0.00	0	0
Total RES32 SPOT									0.00	0	0
Total For RES32									0.00	0	0
RES34 On 25/08/2019 Spot Bond			100.00000		0.00000	101.85510			0.00	0	0
Total RES34 SPOT									0.00	0	0
Total For RES34									0.00	0	0
RES35 On 25/08/2021 Spot Bond			100.00000		0.00000	101.87934			0.00	0	0
Total RES35 SPOT									0.00	0	0
Total For RES35									0.00	0	0
RES36 On 21/10/2019 Spot Bond			100.00000		0.00000	100.53417			0.00	0	0
Total RES36 SPOT									0.00	0	0
Total For RES36									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RES37 On 12/07/2017 Spot Bond				100.00000	0.00000	102.75079				0.00	0	0
Total RES37 SPOT										0.00	0	0
Total For RES37										0.00	0	0
RES38 On 01/08/2020 Spot Bond				100.00000	0.00000	100.25513				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0
RES39 On 03/05/2018 Spot Bond			100.00000	50.57659	100.00000	50.10435				0.00	0	0
Total RES39U SPOT										0.00	0	0
Total For RES39U										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	79.76400				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	104.60492	12.35000	104.50109				0.00	0	0
Total RP018 SPOT										0.00	0	0
Total For RP018										0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	20.20841	100.00000	20.06190				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RPP011 On 31/08/2018 Spot Bond			100.00000	39.48078	100.00000	39.19141				0.00	0	0
Total RPP011U SPOT										0.00	0	0
Total For RPP011U										0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	20.05884	100.00000	19.83990				0.00	0	0
Total RPP08U SPOT										0.00	0	0
Total For RPP08U										0.00	0	0
RPS001 On 16/11/2022 Spot Bond				100.00000	0.00000	99.80431				0.00	0	0
Total RPS001 SPOT										0.00	0	0
Total For RPS001										0.00	0	0
RPS002 On 30/04/2025 Spot Bond				100.00000	0.00000	46.24414				0.00	0	0
Total RPS002 SPOT										0.00	0	0
Total For RPS002										0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.47500	102.23549	9.47500	102.15795				0.00	0	50,000,000
Total RW21 SPOT										0.00	0	50,000,000
Total For RW21										0.00	0	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RW23 On 10/12/2023 Spot Bond			9.90000	102.20984	9.90000	102.12847				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			11.00000	99.49822	11.00000	99.41045				0.00	0	0
Total RW28 SPOT										0.00	0	0
Total For RW28										0.00	0	0
S1327L On 02/08/2017 Spot Bond			100.00000	82.20721	100.00000	81.65548				0.00	0	0
Total S1327U SPOT										0.00	0	0
Total For S1327U										0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	107.88100	10.00000	107.79700				0.00	0	0
Total SBK12/R157 SPOT										0.00	0	0
Total For SBK12/R157										0.00	0	0
SBK14 On 01/12/2017 Spot Bond			8.49500	104.98007	8.49500	104.90811				0.00	0	0
Total SBK14 SPOT										0.00	0	0
Total For SBK14										0.00	0	0
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SBK15 SPOT										0.00	0	0
Total For SBK15										0.00	0	0
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	101.75321				0.00	0	0
Total SBK16 SPOT										0.00	0	0
Total For SBK16										0.00	0	0
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	98.79572				0.00	0	0
Total SBK17 SPOT										0.00	0	0
Total For SBK17										0.00	0	0
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	98.89744				0.00	0	500,000,000
Total SBK18 SPOT										0.00	0	500,000,000
Total For SBK18										0.00	0	500,000,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.47845				0.00	0	0
Total SBK19 SPOT										0.00	0	0
Total For SBK19										0.00	0	0
SBK20 On 02/12/2024 Spot Bond				100.00000	0.00000	103.42994				0.00	0	0
Total SBK20 SPOT										0.00	0	0
Total For SBK20										0.00	0	0
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	100.06388				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 28/05/2025 Spot Bond				100.00000	0.00000	102.30245			0.00	0	0
Total SBK22 SPOT									0.00	0	0
Total For SBK22									0.00	0	0
SBK23 On 28/05/2022 Spot Bond			11.57000	105.31657	11.57000	105.21844			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 19/10/2025 Spot Bond				100.00000	0.00000	102.12542			0.00	0	0
Total SBK24 SPOT									0.00	0	0
Total For SBK24									0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	11.54461	100.00000	11.45999			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2026 Spot Bond				100.00000	0.00000	102.12746			0.00	0	0
Total SBK25 SPOT									0.00	0	0
Total For SBK25									0.00	0	0
SBK26 On 25/04/2021 Spot Bond			11.53500	102.86905	11.53500	102.77453			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			8.87500	100.38500	8.87500	100.31358			0.00	0	2,760,000,000
Total SBK9 SPOT									0.00	0	2,760,000,000
Total For SBK9									0.00	0	2,760,000,000
SBN33 On 15/09/2017 Spot Bond			8.91500	101.08808	8.91500	101.01622			0.00	0	0
Total SBN33 SPOT									0.00	0	0
Total For SBN33									0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	101.48893			0.00	0	0
Total SBN45 SPOT									0.00	0	0
Total For SBN45									0.00	0	0
SBS13 On 22/09/2017 Spot Bond			8.10000	101.52118	8.10000	101.45553		88,970,400,000,000.00	10,984,000,000	5,492,000,000	
Total SBS13 SPOT								88,970,400,000,000.00	10,984,000,000	5,492,000,000	
Total For SBS13								88,970,400,000,000.00	10,984,000,000	5,492,000,000	
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.63183			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	102.62993			0.00	0	341,000,000
Total SBS18 SPOT									0.00	0	341,000,000
Total For SBS18									0.00	0	341,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS19 On 23/06/2021 Spot Bond			9.09500	107.63076	9.09500	107.55189			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			10.10500	99.67985	10.10500	99.59845			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	101.38973			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	101.85895			0.00	0	0
Total SBS23 SPOT									0.00	0	0
Total For SBS23									0.00	0	0
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	102.52032			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			8.54000	100.38621	8.54000	104.73938			0.00	0	513,500,000
Total SBS25 SPOT									0.00	0	513,500,000
Total For SBS25									0.00	0	513,500,000
SBS27 On 20/02/2024 Spot Bond			9.82000	103.82730	9.82000	103.74484			0.00	0	0
Total SBS27 SPOT									0.00	0	0
Total For SBS27									0.00	0	0
SBS29 On 12/06/2019 Spot Bond			8.56500	103.89793	8.56500	103.82613			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			10.27500	87.75805	10.27500	91.77049			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	101.27906			0.00	0	600,000,000
Total SBS30 SPOT									0.00	0	600,000,000
Total For SBS30									0.00	0	600,000,000
SBS31 On 27/06/2027 Spot Bond			10.35500	100.60925	10.35500	100.52556			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	101.11098			0.00	0	0
Total SBS32 SPOT									0.00	0	0
Total For SBS32									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	101.26663			0.00	0	0
Total SBS33 SPOT									0.00	0	0
Total For SBS33									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			10.60500	99.00391	10.60500	98.92055			0.00	0	1,450,000,000
Total SBS34 SPOT									0.00	0	1,450,000,000
Total For SBS34									0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	100.48539			0.00	0	0
Total SBS35 SPOT									0.00	0	0
Total For SBS35									0.00	0	0
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	100.24563			0.00	0	500,000,000
Total SBS36 SPOT									0.00	0	500,000,000
Total For SBS36									0.00	0	500,000,000
SBS37 On 29/01/2020 Spot Bond			8.76000	100.45828	8.76000	100.38693			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			9.95500	98.05530	9.95500	97.97638			0.00	0	0
Total SBS38 SPOT									0.00	0	0
Total For SBS38									0.00	0	0
SBS39 On 29/01/2030 Spot Bond			10.55500	96.97371	10.55500	96.89109			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			9.56500	96.51210	9.56500	96.43740			0.00	0	584,100,000
Total SBS4 SPOT									0.00	0	584,100,000
Total For SBS4									0.00	0	584,100,000
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	100.13437			0.00	0	300,000,000
Total SBS40 SPOT									0.00	0	300,000,000
Total For SBS40									0.00	0	300,000,000
SBS41 On 12/11/2022 Spot Bond			9.49500	102.11848	9.49500	102.04129			0.00	0	0
Total SBS41 SPOT									0.00	0	0
Total For SBS41									0.00	0	0
SBS42 On 12/11/2025 Spot Bond			9.97500	103.83449	9.97500	103.75213			0.00	0	0
Total SBS42 SPOT									0.00	0	0
Total For SBS42									0.00	0	0
SBS43 On 12/11/2027 Spot Bond			10.24500	103.73111	10.24500	103.64666			0.00	0	0
Total SBS43 SPOT									0.00	0	0
Total For SBS43									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS44 On 15/02/2019 Spot Bond				100.00000	0.00000	100.17574				0.00	0	0
Total SBS44 SPOT										0.00	0	0
Total For SBS44										0.00	0	0
SBS45 On 15/02/2021 Spot Bond				100.00000	0.00000	100.63028				0.00	0	0
Total SBS45 SPOT										0.00	0	0
Total For SBS45										0.00	0	0
SBS46 On 15/02/2023 Spot Bond			9.49500	107.61888	9.49500	107.53618				0.00	0	0
Total SBS46 SPOT										0.00	0	0
Total For SBS46										0.00	0	0
SBS47 On 15/02/2023 Spot Bond				100.00000	0.00000	100.48396				0.00	0	0
Total SBS47 SPOT										0.00	0	0
Total For SBS47										0.00	0	0
SBS48 On 31/01/2020 Spot Bond				100.00000	0.00000	100.24280				0.00	0	0
Total SBS48 SPOT										0.00	0	0
Total For SBS48										0.00	0	0
SBS49 On 31/01/2022 Spot Bond				100.00000	0.00000	100.24970				0.00	1,200,000,000	600,000,000
Total SBS49 SPOT										0.00	1,200,000,000	600,000,000
Total For SBS49										0.00	1,200,000,000	600,000,000
SBS50 On 31/01/2022 Spot Bond			9.32000	103.19559	9.32000	103.11771				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			9.84500	102.44154	9.84500	102.35997				0.00	0	0
Total SBS51 SPOT										0.00	0	0
Total For SBS51										0.00	0	0
SBS52 On 29/01/2030 Spot Bond				100.00000	0.00000	100.43945				0.00	0	0
Total SBS52 SPOT										0.00	0	0
Total For SBS52										0.00	0	0
SBS53 On 03/05/2027 Spot Bond				100.00000	0.00000	100.25785				0.00	0	0
Total SBS53 SPOT										0.00	0	0
Total For SBS53										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.57000	278.94774	3.57000	278.57276				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			3.86000	198.43275	3.86000	200.41214				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				100.00000	0.00000	101.53239			0.00	0	0
Total SBT101 SPOT									0.00	0	0
Total For SBT101									0.00	0	0
SCM10 On 15/09/2017 Spot Bond			100.00000	94.36410	100.00000	93.65989			0.00	0	0
Total SCM10U SPOT									0.00	0	0
Total For SCM10U									0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A2U SPOT									0.00	0	0
Total For SF2A2U									0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2BU SPOT									0.00	0	0
Total For SF2BU									0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2CU SPOT									0.00	0	0
Total For SF2CU									0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			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			100.00000		0.00000	101.13538			0.00	0	0
Total SGI004 SPOT									0.00	0	0
Total For SGI004									0.00	0	0
SGI005 On 10/07/2021 Spot Bond			100.00000		0.00000	101.13550			0.00	0	0
Total SGI005 SPOT									0.00	0	0
Total For SGI005									0.00	0	0
SHI02 On 01/10/2021 Spot Bond			187.47477		0.00000	82.63494			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHS04 On 29/06/2017 Spot Bond			100.00000		0.00000	101.30836			0.00	800,000,000	400,000,000
Total SHS04 SPOT									0.00	800,000,000	400,000,000
Total For SHS04									0.00	800,000,000	400,000,000
SHS05 On 29/06/2017 Spot Bond			8.78500	103.25665	8.78500	103.18294			0.00	0	0
Total SHS05 SPOT									0.00	0	0
Total For SHS05									0.00	0	0
SHS05/ On 29/06/2017 Spot Bond			8.75000	103.26106	8.75000	103.18764			0.00	0	0
Total SHS05/R203 SPOT									0.00	0	0
Total For SHS05/R203									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	102.06178			0.00	12,400,000	3,100,000
Total SHS06 SPOT									0.00	12,400,000	3,100,000
Total For SHS06									0.00	12,400,000	3,100,000
SHS11L On 25/11/2020 Spot Bond			10.00000	107.88100	10.00000	107.79700			0.00	0	0
Total SHS11U/JIBAR SPOT									0.00	0	0
Total For SHS11U/JIBAR									0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	101.42809			0.00	0	0
Total SHS14 SPOT									0.00	0	0
Total For SHS14									0.00	0	0
SHS19 On 10/09/2017 Spot Bond			9.11500	102.07217	9.11500	101.99794			0.00	0	0
Total SHS19 SPOT									0.00	0	0
Total For SHS19									0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.00000	0.00000	102.36840			0.00	0	0
Total SHS22 SPOT									0.00	0	0
Total For SHS22									0.00	0	0
SHS23 On 29/06/2018 Spot Bond				100.00000	0.00000	101.09750			0.00	0	0
Total SHS23 SPOT									0.00	0	0
Total For SHS23									0.00	0	0
SHS24 On 29/06/2020 Spot Bond				100.00000	0.00000	101.13310			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			9.69500	104.03450	9.69500	103.95335			0.00	0	0
Total SHS25 SPOT									0.00	0	0
Total For SHS25									0.00	0	0
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	101.13310			0.00	0	0
Total SHS26 SPOT									0.00	0	0
Total For SHS26									0.00	0	0
SHS28 On 15/04/2018 Spot Bond				100.00000	0.00000	101.29661			0.00	0	0
Total SHS28 SPOT									0.00	0	0
Total For SHS28									0.00	0	0
SHS29L On 03/12/2018 Spot Bond			100.00000	32.73821	100.00000	32.50085			0.00	0	0
Total SHS29U SPOT									0.00	0	0
Total For SHS29U									0.00	0	0
SHS30 On 05/04/2020 Spot Bond				100.00000	0.00000	100.94354			0.00	0	0
Total SHS30 SPOT									0.00	0	0
Total For SHS30									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS31 On 05/10/2022 Spot Bond				100.00000	0.00000	100.96355			0.00	0	0
Total SHS31 SPOT									0.00	0	0
Total For SHS31									0.00	0	0
SLI3 On 15/08/2018 Spot Bond			8.83000	101.96427	8.83000	101.89128			0.00	0	0
Total SLI3 SPOT									0.00	0	0
Total For SLI3									0.00	0	0
SLI4 On 15/08/2021 Spot Bond				100.00000	0.00000	99.92577			0.00	200,000,000	200,000,000
Total SLI4 SPOT									0.00	200,000,000	200,000,000
Total For SLI4									0.00	200,000,000	200,000,000
SLRA1 On 15/08/2019 Spot Bond				100.00000	0.00000	99.92981			0.00	0	0
Total SLRA1 SPOT									0.00	0	0
Total For SLRA1									0.00	0	0
SLRA2 On 15/11/2021 Spot Bond				100.00000	0.00000	99.92758			0.00	0	0
Total SLRA2 SPOT									0.00	0	0
Total For SLRA2									0.00	0	0
SLRB1 On 15/08/2019 Spot Bond				100.00000	0.00000	99.92657			0.00	0	0
Total SLRB1 SPOT									0.00	0	0
Total For SLRB1									0.00	0	0
SLRB2 On 15/11/2021 Spot Bond				100.00000	0.00000	99.92553			0.00	0	0
Total SLRB2 SPOT									0.00	0	0
Total For SLRB2									0.00	0	0
SLRC1 On 15/08/2019 Spot Bond				100.00000	0.00000	99.92002			0.00	0	0
Total SLRC1 SPOT									0.00	0	0
Total For SLRC1									0.00	0	0
SLRC2 On 15/09/2019 Spot Bond				100.00000	0.00000	99.91798			0.00	0	0
Total SLRC2 SPOT									0.00	0	0
Total For SLRC2									0.00	0	0
SNT01 On 15/09/2017 Spot Bond			8.71500	101.15427	8.71500	101.08393			0.00	0	3,770,000,000
Total SNT01 SPOT									0.00	0	3,770,000,000
Total For SNT01									0.00	0	3,770,000,000
SNT02 On 12/04/2021 Spot Bond				100.00000	0.00000	100.81960			0.00	300,000,000	300,000,000
Total SNT02 SPOT									0.00	300,000,000	300,000,000
Total For SNT02									0.00	300,000,000	300,000,000
SNT03 On 12/04/2023 Spot Bond			10.92000	53.34702	10.92000	104.57848			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

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 21/08/2021 Spot Bond				100.00000	0.00000	102.00522				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	102.16177				0.00	0	0
Total SPDA4 SPOT										0.00	0	0
Total For SPDA4										0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	101.94161				0.00	0	0
Total SPDA5 SPOT										0.00	0	0
Total For SPDA5										0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	101.93113				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPDA7 On 21/08/2019 Spot Bond				100.00000	0.00000	101.94657				0.00	0	0
Total SPDA7 SPOT										0.00	0	0
Total For SPDA7										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond				100.00000	0.00000	102.00545				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPDA9 On 21/08/2019 Spot Bond				100.00000	0.00000	101.97049				0.00	0	0
Total SPDA9 SPOT										0.00	0	0
Total For SPDA9										0.00	0	0
SPG00: On 09/09/2019 Spot Bond				100.00000	0.00000	101.70148				0.00	0	0
Total SPG002 SPOT										0.00	0	0
Total For SPG002										0.00	0	0
SPG00: On 31/10/2019 Spot Bond				100.00000	0.00000	100.26836				0.00	0	0
Total SPG003 SPOT										0.00	0	0
Total For SPG003										0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.86011				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			9.54500	96.91711	9.54500	96.84307				0.00	0	300,000,000
Total SSA06 SPOT										0.00	0	300,000,000
Total For SSA06										0.00	0	300,000,000
SSN00: On 31/03/2021 Spot Bond			9.36500	92.47459	9.36500	92.40524				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN00: On 31/03/2021 Spot Bond			9.36500	92.47459	9.36500	92.40524			5,619,000,000,000.00	600,000,000	300,000,000
Total SSN005 SPOT									5,619,000,000,000.00	600,000,000	300,000,000
Total For SSN005									5,619,000,000,000.00	600,000,000	300,000,000
SSN00: On 15/01/2020 Spot Bond			9.30000	97.63692	9.30000	97.56339			0.00	0	0
Total SSN007 SPOT									0.00	0	0
Total For SSN007									0.00	0	0
SSN00: On 18/06/2017 Spot Bond				100.00000	0.00000	101.35300			0.00	0	0
Total SSN008 SPOT									0.00	0	0
Total For SSN008									0.00	0	0
SSN00: On 15/09/2017 Spot Bond			8.39500	101.26035	8.39500	101.19244			0.00	0	0
Total SSN009 SPOT									0.00	0	0
Total For SSN009									0.00	0	0
SSN01: On 31/01/2025 Spot Bond			3.53500	117.13864	3.53500	117.42744			0.00	0	0
Total SSN011 SPOT									0.00	0	0
Total For SSN011									0.00	0	0
SSN01: On 21/12/2018 Spot Bond			9.61500	100.82594	9.61500	100.74794			0.00	0	0
Total SSN012 SPOT									0.00	0	0
Total For SSN012									0.00	0	0
SSN01: On 21/12/2026 Spot Bond			10.30500	105.33244	10.30500	105.24524			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			11.16000	72.48123	11.16000	72.41709			0.00	0	0
Total SSN021 SPOT									0.00	0	0
Total For SSN021									0.00	0	0
SSN02: On 21/01/2019 Spot Bond				100.00000	0.00000	100.53185			0.00	0	0
Total SSN024 SPOT									0.00	0	0
Total For SSN024									0.00	0	0
SSN02: On 16/01/2019 Spot Bond				100.00000	0.00000	100.58496			0.00	0	0
Total SSN026 SPOT									0.00	0	0
Total For SSN026									0.00	0	0
SSN02: On 25/09/2019 Spot Bond				100.00000	0.00000	101.18655			0.00	0	0
Total SSN027 SPOT									0.00	0	0
Total For SSN027									0.00	0	0
SSN02: On 07/12/2023 Spot Bond				100.00000	0.00000	101.92505			0.00	0	0
Total SSN029 SPOT									0.00	0	0
Total For SSN029									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN03(On 24/05/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SSN030 SPOT									0.00	0	0
Total For SSN030									0.00	0	0
SSN03(On 17/03/2020 Spot Bond				100.00000	0.00000	101.41731			0.00	0	0
Total SSN033 SPOT									0.00	0	0
Total For SSN033									0.00	0	0
SSN03(On 02/06/2020 Spot Bond				100.00000	0.00000	101.82443			0.00	0	0
Total SSN034 SPOT									0.00	0	0
Total For SSN034									0.00	0	0
SSN03(On 17/11/2020 Spot Bond				100.00000	0.00000	99.87902			0.00	3,200,000,000	800,000,000
Total SSN035 SPOT									0.00	3,200,000,000	800,000,000
Total For SSN035									0.00	3,200,000,000	800,000,000
SSN03(On 18/12/2020 Spot Bond				100.00000	0.00000	107.38958			0.00	0	0
Total SSN036 SPOT									0.00	0	0
Total For SSN036									0.00	0	0
SSN03(On 01/06/2021 Spot Bond				100.00000	0.00000	101.95387			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	102.84884	9.55000	102.76934			0.00	0	0
Total SSN038 SPOT									0.00	0	0
Total For SSN038									0.00	0	0
SSN04(On 11/10/2023 Spot Bond				100.00000	0.00000	100.73981			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			9.62000	101.66315	9.62000	101.58489			0.00	0	0
Total SSN041 SPOT									0.00	0	0
Total For SSN041									0.00	0	0
SSN04(On 03/12/2018 Spot Bond				100.00000	0.00000	95.26190			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			3.88000	101.02856	3.88000	100.90394			0.00	0	0
Total SSN043 SPOT									0.00	0	0
Total For SSN043									0.00	0	0
SSN04(On 09/02/2027 Spot Bond				100.00000	0.00000	100.01598			0.00	0	0
Total SSN044 SPOT									0.00	0	0
Total For SSN044									0.00	0	0

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 14/02/2018 Spot Bond				100.00000	0.00000	99.93632				0.00	0	0
Total SSN045 SPOT										0.00	0	0
Total For SSN045										0.00	0	0
SSN04 On 30/04/2027 Spot Bond				100.00000	0.00000	100.26538				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04 On 05/04/2027 Spot Bond				100.00000	0.00000	100.95352				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.75500	96.83217	9.75500	96.75661				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/02/2048 Spot Bond				100.00000	0.00000	101.92020				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/02/2048 Spot Bond				100.00000	0.00000	101.87450				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A12 On 21/02/2048 Spot Bond			9.29500	99.42534	9.29500	101.43710				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A10 On 21/08/2018 Spot Bond				100.00000	0.00000	102.24235				0.00	0	0
Total T13A10 SPOT										0.00	0	0
Total For T13A10										0.00	0	0
T13A11 On 21/08/2020 Spot Bond				100.00000	0.00000	102.03162				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A12 On 21/08/2020 Spot Bond			9.19500	108.06203	9.19500	105.70514				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A13 On 21/08/2018 Spot Bond				100.00000	0.00000	101.87458				0.00	0	0
Total T13A13 SPOT										0.00	0	0
Total For T13A13										0.00	0	0
T13A14 On 21/08/2018 Spot Bond				100.00000	0.00000	102.24235				0.00	0	0
Total T13A14 SPOT										0.00	0	0
Total For T13A14										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T13A15 On 21/08/2020 Spot Bond				100.00000	0.00000	102.02726				0.00	0	0
Total T13A15 SPOT										0.00	0	0
Total For T13A15										0.00	0	0
T13A16 On 21/08/2020 Spot Bond			9.29500	105.14207	9.29500	105.06293				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A18 On 25/08/2018 Spot Bond				100.00000	0.00000	101.96394				0.00	0	0
Total T13A18 SPOT										0.00	0	0
Total For T13A18										0.00	0	0
T13A19 On 21/08/2020 Spot Bond				100.00000	0.00000	102.01851				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			9.24500	103.05241	9.24500	103.49857				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	101.65997				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	100.89798				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS135 On 06/07/2018 Spot Bond				100.00000	0.00000	100.87088				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS136 On 06/07/2020 Spot Bond				100.00000	0.00000	100.88929				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS139 On 27/05/2019 Spot Bond				100.00000	0.00000	102.06812				0.00	0	2,489,583,400
Total TFS139 SPOT										0.00	0	2,489,583,400
Total For TFS139										0.00	0	2,489,583,400
TFS141 On 28/10/2019 Spot Bond				100.00000	0.00000	100.34039				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142 On 28/10/2021 Spot Bond				100.00000	0.00000	100.35159				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				100.00000	0.00000	99.89469				0.00	0	0
Total TFS143 SPOT										0.00	0	0
Total For TFS143										0.00	0	0
TFS144 On 20/03/2020 Spot Bond				100.00000	0.00000	101.26014				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS145 On 20/03/2022 Spot Bond				100.00000	0.00000	101.29739				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS146 On 25/04/2018 Spot Bond				100.00000	0.00000	100.32215				0.00	0	0
Total TFS146 SPOT										0.00	0	0
Total For TFS146										0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.71489				0.00	0	1,100,516,000
Total TH10A2 SPOT										0.00	0	1,100,516,000
Total For TH10A2										0.00	0	1,100,516,000
TH10A3 On 18/07/2017 Spot Bond			7.83000	102.50764	7.83000	102.44260				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A5 On 18/07/2017 Spot Bond				100.00000	0.00000	100.63679				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A6 On 18/07/2017 Spot Bond			7.39000	98.72079	7.39000	102.30718				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A8 On 18/10/2038 Spot Bond				100.00000	0.00000	100.59340				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A ¹ On 18/07/2017 Spot Bond			7.16000	98.76011	7.16000	102.23630			0.00	0	0
Total TH10A9 SPOT									0.00	0	0
Total For TH10A9									0.00	0	0
TH10B ¹ On 18/10/2038 Spot Bond				100.00000	0.00000	100.62509			0.00	0	0
Total TH10B1 SPOT									0.00	0	0
Total For TH10B1									0.00	0	0
TH10B ² On 18/07/2017 Spot Bond				100.00000	0.00000	100.62250			0.00	0	0
Total TH10B2 SPOT									0.00	0	0
Total For TH10B2									0.00	0	0
TH10C ¹ On 18/10/2038 Spot Bond				100.00000	0.00000	100.68450			0.00	0	0
Total TH10C1 SPOT									0.00	0	0
Total For TH10C1									0.00	0	0
TH10C ² On 18/07/2017 Spot Bond				100.00000	0.00000	100.67611			0.00	0	0
Total TH10C2 SPOT									0.00	0	0
Total For TH10C2									0.00	0	0
TH10D ¹ On 18/10/2038 Spot Bond				100.00000	0.00000	100.92887			0.00	0	0
Total TH10D1 SPOT									0.00	0	0
Total For TH10D1									0.00	0	0
TH10D ² On 18/07/2017 Spot Bond				100.00000	0.00000	100.90002			0.00	0	0
Total TH10D2 SPOT									0.00	0	0
Total For TH10D2									0.00	0	0
TH11A ¹ On 18/07/2041 Spot Bond				100.00000	0.00000	100.57657			0.00	0	0
Total TH11A1 SPOT									0.00	0	0
Total For TH11A1									0.00	0	0
TH11A ² On 18/07/2041 Spot Bond				100.00000	0.00000	100.59728			0.00	0	0
Total TH11A2 SPOT									0.00	0	0
Total For TH11A2									0.00	0	0
TH11A ³ On 18/07/2018 Spot Bond			8.73000	102.80021	8.73000	102.72745			0.00	0	0
Total TH11A3 SPOT									0.00	0	0
Total For TH11A3									0.00	0	0
TH11A ⁴ On 18/07/2041 Spot Bond				100.00000	0.00000	100.40750			0.00	0	0
Total TH11A4 SPOT									0.00	0	0
Total For TH11A4									0.00	0	0
TH11A ⁵ On 18/07/2041 Spot Bond				100.00000	0.00000	100.80517			0.00	0	0
Total TH11A5 SPOT									0.00	0	0
Total For TH11A5									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH11A6 On 18/07/2041 Spot Bond			9.02500	92.51894	9.02500	101.65323			0.00	0	1,500,000,000
Total TH11A6 SPOT									0.00	0	1,500,000,000
Total For TH11A6									0.00	0	1,500,000,000
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	100.39242			0.00	0	0
Total TH11A7 SPOT									0.00	0	0
Total For TH11A7									0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	100.80517			0.00	0	0
Total TH11A8 SPOT									0.00	0	0
Total For TH11A8									0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.90415			0.00	0	0
Total TH11B1 SPOT									0.00	0	0
Total For TH11B1									0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.61926			0.00	0	0
Total TH11B2 SPOT									0.00	0	0
Total For TH11B2									0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.61667			0.00	0	0
Total TH11B3 SPOT									0.00	0	0
Total For TH11B3									0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.68319			0.00	0	0
Total TH11C1 SPOT									0.00	0	0
Total For TH11C1									0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.68061			0.00	0	0
Total TH11C2 SPOT									0.00	0	0
Total For TH11C2									0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.65802			0.00	0	0
Total TH11C3 SPOT									0.00	0	0
Total For TH11C3									0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.88393			0.00	0	0
Total TH11D1 SPOT									0.00	0	0
Total For TH11D1									0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.88650			0.00	0	0
Total TH11D2 SPOT									0.00	0	0
Total For TH11D2									0.00	0	0
TH11D3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.87366			0.00	0	0
Total TH11D3 SPOT									0.00	0	0
Total For TH11D3									0.00	0	0

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 21/08/2048 Spot Bond				100.00000	0.00000	101.87784			0.00	0	0
Total TH12A1 SPOT									0.00	0	0
Total For TH12A1									0.00	0	0
TH12A On 21/08/2019 Spot Bond				100.00000	0.00000	101.95300			0.00	0	0
Total TH12A2 SPOT									0.00	0	0
Total For TH12A2									0.00	0	0
TH12A On 21/08/2019 Spot Bond			9.24500	101.24408	9.24500	101.84998			0.00	0	0
Total TH12A3 SPOT									0.00	0	0
Total For TH12A3									0.00	0	0
TH12A On 21/02/2048 Spot Bond				100.00000	0.00000	101.92020			0.00	0	0
Total TH12A4 SPOT									0.00	0	0
Total For TH12A4									0.00	0	0
TH12A On 21/02/2048 Spot Bond				100.00000	0.00000	101.99673			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			9.15500	100.69871	9.15500	100.62404			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				100.00000	0.00000	101.90926			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				100.00000	0.00000	101.99673			0.00	0	0
Total TH12A8 SPOT									0.00	0	0
Total For TH12A8									0.00	0	0
TH12A On 21/02/2048 Spot Bond			9.26500	92.20949	9.26500	99.89095			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				100.00000	0.00000	102.09511			0.00	0	0
Total TH12B1 SPOT									0.00	0	0
Total For TH12B1									0.00	0	0
TH12B On 21/02/2048 Spot Bond				100.00000	0.00000	102.09511			0.00	0	0
Total TH12B2 SPOT									0.00	0	0
Total For TH12B2									0.00	0	0
TH12B On 21/08/2019 Spot Bond				100.00000	0.00000	102.09511			0.00	0	0
Total TH12B3 SPOT									0.00	0	0
Total For TH12B3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12B: On 21/02/2048 Spot Bond				100.00000	0.00000	102.09511				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	102.26999				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	102.26999				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	102.26999				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C: On 21/02/2048 Spot Bond				100.00000	0.00000	102.26780				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	102.98005				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D: On 21/02/2048 Spot Bond				100.00000	0.00000	102.98005				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	103.09611				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D: On 21/02/2048 Spot Bond				100.00000	0.00000	102.96695				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	101.86991				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	101.91802				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A: On 21/08/2050 Spot Bond				100.00000	0.00000	101.99665				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13A On 21/08/2020 Spot Bond			9.39500	101.90329	9.39500	101.82579				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	101.87210				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	102.03994				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A On 21/08/2020 Spot Bond				100.00000	0.00000	101.36366				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A On 21/08/2020 Spot Bond			9.28500	102.39753	9.28500	103.05767				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	101.87458				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	102.09501				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	102.09719				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	102.14717				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	102.10358				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B On 25/07/2020 Spot Bond				100.00000	0.00000	102.08845				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C On 21/08/2020 Spot Bond				100.00000	0.00000	102.24799				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0

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				100.00000	0.00000	102.26547				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	102.25616				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	102.29975				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	102.36817				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	102.96881				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				100.00000	0.00000	102.96881				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				100.00000	0.00000	103.01824				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	102.98560				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	103.01247				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A: On 21/11/2017 Spot Bond				100.00000	0.00000	101.71793				0.00	0	0
Total TH14A1 SPOT										0.00	0	0
Total For TH14A1										0.00	0	0
TH14A: On 21/11/2019 Spot Bond				100.00000	0.00000	101.60553				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A: On 21/11/2021 Spot Bond				100.00000	0.00000	102.02709				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH14A On 21/11/2021 Spot Bond			9.33500	107.63835	9.33500	107.55699			0.00	0	0
Total TH14A4 SPOT									0.00	0	0
Total For TH14A4									0.00	0	0
TH14A On 21/02/2018 Spot Bond				100.00000	0.00000	101.80008			0.00	0	0
Total TH14A5 SPOT									0.00	0	0
Total For TH14A5									0.00	0	0
TH14A On 21/11/2019 Spot Bond				100.00000	0.00000	101.97720			0.00	0	0
Total TH14A6 SPOT									0.00	0	0
Total For TH14A6									0.00	0	0
TH14A On 21/11/2021 Spot Bond				100.00000	0.00000	102.03458			0.00	0	0
Total TH14A7 SPOT									0.00	0	0
Total For TH14A7									0.00	0	0
TH14A On 21/11/2021 Spot Bond			9.28500	101.57600	9.28500	104.43473			0.00	0	0
Total TH14A8 SPOT									0.00	0	0
Total For TH14A8									0.00	0	0
TH14B On 21/11/2021 Spot Bond				100.00000	0.00000	102.16036			0.00	0	0
Total TH14B1 SPOT									0.00	0	0
Total For TH14B1									0.00	0	0
TH14B On 21/11/2021 Spot Bond				100.00000	0.00000	102.12085			0.00	0	0
Total TH14B2 SPOT									0.00	0	0
Total For TH14B2									0.00	0	0
TH14C On 21/11/2021 Spot Bond				100.00000	0.00000	102.26958			0.00	0	0
Total TH14C1 SPOT									0.00	0	0
Total For TH14C1									0.00	0	0
TH14C On 21/11/2021 Spot Bond				100.00000	0.00000	102.25356			0.00	0	0
Total TH14C2 SPOT									0.00	0	0
Total For TH14C2									0.00	0	0
TH14D On 21/11/2021 Spot Bond				100.00000	0.00000	102.92459			0.00	0	0
Total TH14D1 SPOT									0.00	0	0
Total For TH14D1									0.00	0	0
TH14D On 21/11/2021 Spot Bond				100.00000	0.00000	102.91457			0.00	0	0
Total TH14D2 SPOT									0.00	0	0
Total For TH14D2									0.00	0	0
TH9A11 On 18/07/2039 Spot Bond				100.00000	0.00000	100.59996			0.00	0	0
Total TH9A11 SPOT									0.00	0	0
Total For TH9A11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH9A1: On 18/07/2039 Spot Bond				100.00000	0.00000	100.99775			0.00	0	0
Total TH9A12 SPOT									0.00	0	0
Total For TH9A12									0.00	0	0
THE8A: On 18/04/2036 Spot Bond			101.06155	6.16856	101.06155	6.12293			0.00	0	0
Total THE8A1 SPOT									0.00	0	0
Total For THE8A1									0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8A2 SPOT									0.00	0	0
Total For THE8A2									0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8A3 SPOT									0.00	0	0
Total For THE8A3									0.00	0	0
THE8B: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8B1 SPOT									0.00	0	0
Total For THE8B1									0.00	0	0
THE8C: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8C1 SPOT									0.00	0	0
Total For THE8C1									0.00	0	0
THE8D: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8D1 SPOT									0.00	0	0
Total For THE8D1									0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE9A6 SPOT									0.00	0	0
Total For THE9A6									0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE9A7 SPOT									0.00	0	0
Total For THE9A7									0.00	0	0
THE9B: On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE9B2 SPOT									0.00	0	0
Total For THE9B2									0.00	0	0
THE9B: On 18/07/2039 Spot Bond				100.00000	0.00000	100.64251			0.00	0	0
Total THE9B4 SPOT									0.00	0	0
Total For THE9B4									0.00	0	0
THE9C: On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE9C2 SPOT									0.00	0	0
Total For THE9C2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9C On 18/07/2039 Spot Bond				100.00000	0.00000	101.69079			0.00	0	0
Total THE9C4 SPOT									0.00	0	0
Total For THE9C4									0.00	0	0
THE9D On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE9D2 SPOT									0.00	0	0
Total For THE9D2									0.00	0	0
THE9D On 18/07/2019 Spot Bond				100.00000	0.00000	100.90634			0.00	0	0
Total THE9D4 SPOT									0.00	0	0
Total For THE9D4									0.00	0	0
TL20 On 22/02/2020 Spot Bond			9.31500	93.50804	9.31500	93.40153			0.00	0	0
Total TL20 SPOT									0.00	0	0
Total For TL20									0.00	0	0
TL20/R On 22/02/2020 Spot Bond			100.00000	20.74088	100.00000	20.62305			0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	107.88100	10.00000	107.79700			0.00	0	0
Total TL20/R207 SPOT									0.00	0	0
Total For TL20/R207									0.00	0	0
TLC01 On 22/09/2017 Spot Bond				100.00000	0.00000	101.16154			0.00	0	0
Total TLC01 SPOT									0.00	0	0
Total For TLC01									0.00	0	0
TLC02 On 22/03/2018 Spot Bond				100.00000	0.00000	101.18475			0.00	0	0
Total TLC02 SPOT									0.00	0	0
Total For TLC02									0.00	0	0
TN17 On 14/11/2017 Spot Bond			8.27500	105.08146	8.27500	100.42314			0.00	0	7,150,300,000
Total TN17 SPOT									0.00	0	7,150,300,000
Total For TN17									0.00	0	7,150,300,000
TN17/R On 14/11/2017 Spot Bond			100.00000	74.29242	100.00000	69.43820			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			9.04000	105.78753	9.04000	105.71131		1,115,536,000,000.00		123,400,000	40,249,800,000
Total TN20 SPOT								1,115,536,000,000.00		123,400,000	40,249,800,000
Total For TN20								1,115,536,000,000.00		123,400,000	40,249,800,000
TN20/R On 17/09/2020 Spot Bond			100.00000	17.92338	100.00000	17.80528			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	9.26837	100.00000	9.20043			0.00	0	0
Total TN20U 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 TN20U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			9.76500	105.14062	9.76500	105.05893			25,967,088,000,000.00	2,659,200,000	8,609,600,000
Total TN23 SPOT									15,967,088,000,000.00	2,659,200,000	8,609,600,000
Total For TN23									15,967,088,000,000.00	2,659,200,000	8,609,600,000
TN23/R On 06/11/2023 Spot Bond			100.00000	11.48384	100.00000	11.40817			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			10.60500	96.21589	10.60500	96.13353			0.00	0	15,480,000,000
Total TN25 SPOT									0.00	0	15,480,000,000
Total For TN25									0.00	0	15,480,000,000
TN25/R On 19/08/2025 Spot Bond			100.00000	11.60372	100.00000	11.52601			0.00	0	0
Total TN25/R186 SPOT									0.00	0	0
Total For TN25/R186									0.00	0	0
TN27 On 14/11/2027 Spot Bond			10.68500	88.91948	10.68500	88.84322			4,274,000,000,000.00	400,000,000	1,370,000,000
Total TN27 SPOT									4,274,000,000,000.00	400,000,000	1,370,000,000
Total For TN27									4,274,000,000,000.00	400,000,000	1,370,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	8.93793	100.00000	8.87839			0.00	0	0
Total TN27/R186 SPOT									0.00	0	0
Total For TN27/R186									0.00	0	0
TN30 On 09/10/2030 Spot Bond			11.29000	95.61864	11.29000	95.53260			0.00	0	9,300,000,000
Total TN30 SPOT									0.00	0	9,300,000,000
Total For TN30									0.00	0	9,300,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	121.34462	8.00000	121.26663			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			11.69500	93.51833	11.69500	93.43125			0.00	0	4,500,000,000
Total TN40 SPOT									0.00	0	4,500,000,000
Total For TN40									0.00	0	4,500,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	101.03526	10.75000	100.94858			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	99.83630			0.00	8,000,000	19,533,600
Total TNF18 SPOT									0.00	8,000,000	19,533,600
Total For TNF18									0.00	8,000,000	19,533,600
TORQ1 On 15/08/2026 Spot Bond				100.00000	0.00000	99.91955			0.00	0	0
Total TORQ10 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 TORQ10										0.00	0	0
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ2 SPOT										0.00	0	0
Total For TORQ2										0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	99.90298				0.00	0	0
Total TORQ3 SPOT										0.00	0	0
Total For TORQ3										0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ4 SPOT										0.00	0	0
Total For TORQ4										0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ5 SPOT										0.00	0	0
Total For TORQ5										0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	99.90749				0.00	0	0
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	99.93086				0.00	0	0
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TORQ8 On 15/08/2026 Spot Bond				100.00000	0.00000	99.92925				0.00	0	0
Total TORQ8 SPOT										0.00	0	0
Total For TORQ8										0.00	0	0
TORQ9 On 15/08/2026 Spot Bond				100.00000	0.00000	99.92683				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	107.88100	10.00000	107.79700				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	100.89873				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0: On 10/04/2019 Spot Bond				100.00000	0.00000	100.61297				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TPDA0: On 30/11/2020 Spot Bond				100.00000	0.00000	101.98841				0.00	0	0
Total TPDA06 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 TPDA06										0.00	0	0
TPDA0: On 30/11/2020 Spot Bond			9.29500	104.97197	9.29500	104.89297				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	99.57259	10.00000	100.32176				0.00	0	0
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	99.58321	9.75000	100.31374				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	9.59529	100.00000	10.31470				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRA2A On 14/12/2025 Spot Bond				100.00000	0.00000	101.43254				0.00	0	0
Total TRA2A1 SPOT										0.00	0	0
Total For TRA2A1										0.00	0	0
TRA2A: On 14/12/2025 Spot Bond				100.00000	0.00000	101.49817				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			9.54500	104.39431	9.54500	104.31412				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A: On 14/12/2018 Spot Bond				100.00000	0.00000	101.43414				0.00	0	0
Total TRA2A4 SPOT										0.00	0	0
Total For TRA2A4										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond				100.00000	0.00000	101.49817				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			9.34500	102.66632	9.34500	104.98222				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B On 14/12/2025 Spot Bond				100.00000	0.00000	101.60227				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B: On 14/12/2020 Spot Bond				100.00000	0.00000	101.64229				0.00	0	0
Total TRA2B2 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 TRA2B2										0.00	0	0
TRA2C On 14/12/2025 Spot Bond				100.00000	0.00000	101.81028				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C On 14/12/2020 Spot Bond				100.00000	0.00000	101.87423				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D On 14/12/2025 Spot Bond				100.00000	0.00000	102.28934				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D On 14/12/2020 Spot Bond				100.00000	0.00000	102.28934				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TRAA1 SPOT										0.00	0	0
Total For TRAA1										0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	101.49314				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA3 On 14/06/2024 Spot Bond			100.00000	9.00876	100.00000	8.94345				0.00	0	0
Total TRAA3U SPOT										0.00	0	0
Total For TRAA3U										0.00	0	0
TRAA4 On 14/06/2024 Spot Bond			100.00000	9.58900	100.00000	9.51948				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.51433				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2024 Spot Bond			100.00000	9.93714	100.00000	9.86509				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.52234				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2024 Spot Bond			100.00000	10.22726	100.00000	10.15311				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 14/06/2024 Spot Bond				100.00000	0.00000	101.74657				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2024 Spot Bond			100.00000	13.76672	100.00000	13.66691				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	104.97355				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2024 Spot Bond			100.00000	17.65431	100.00000	17.52631				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	22.32127	100.00000	22.15943				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	5.70125	100.00000	5.65992				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP20 On 11/05/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP209 SPOT										0.00	0	0
Total For TSP209										0.00	0	0
TSP21 On 25/05/2017 Spot Bond				100.00000	0.00000	99.70732				0.00	0	0
Total TSP210 SPOT										0.00	0	0
Total For TSP210										0.00	0	0
TSP211 On 08/06/2017 Spot Bond				100.00000	0.00000	99.39384				0.00	0	0
Total TSP211 SPOT										0.00	0	0
Total For TSP211										0.00	0	0
TSP212 On 22/06/2017 Spot Bond				100.00000	0.00000	99.08643				0.00	0	0
Total TSP213 SPOT										0.00	0	0
Total For TSP213										0.00	0	0
TSP215 On 06/07/2017 Spot Bond				100.00000	0.00000	98.77395				0.00	0	0
Total TSP215 SPOT										0.00	0	0
Total For TSP215										0.00	0	0
TSP217 On 20/07/2017 Spot Bond				100.00000	0.00000	104.39988				0.00	0	0
Total TSP217 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 TSP217									0.00	0	0
TSP217 On 03/08/2017 Spot Bond				100.00000	0.00000	98.15764			0.00	0	0
Total TSP218 SPOT									0.00	0	0
Total For TSP218									0.00	0	0
TSP218 On 17/08/2017 Spot Bond				100.00000	0.00000	97.85951			0.00	0	0
Total TSP219 SPOT									0.00	0	0
Total For TSP219									0.00	0	0
TSP219 On 26/10/2017 Spot Bond				100.00000	0.00000	96.42504			0.00	0	0
Total TSP220 SPOT									0.00	0	0
Total For TSP220									0.00	0	0
TSP220 On 26/04/2018 Spot Bond				100.00000	0.00000	92.48578			0.00	0	0
Total TSP221 SPOT									0.00	0	0
Total For TSP221									0.00	0	0
TSP221 On 10/05/2018 Spot Bond			100.00000	50.47702	100.00000	50.19026		000,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total TSP222 SPOT								10,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total For TSP222								10,000,000,000,000.00	20,000,000,000	20,000,000,000	
TTO011 On 28/08/2019 Spot Bond			100.00000	27.94526	100.00000	27.73585		0.00	0	0	
Total TTO01U SPOT								0.00	0	0	
Total For TTO01U								0.00	0	0	
TUHF0 On 26/01/2020 Spot Bond				100.00000	0.00000	100.47013		0.00	0	0	
Total TUHF01 SPOT								0.00	0	0	
Total For TUHF01								0.00	0	0	
TWC22 On 15/05/2017 Spot Bond				100.00000	0.00000	101.89260		0.00	0	0	
Total TWC223 SPOT								0.00	0	0	
Total For TWC223								0.00	0	0	
TWC22 On 17/05/2017 Spot Bond				100.00000	0.00000	101.84558		0.00	0	0	
Total TWC224 SPOT								0.00	0	0	
Total For TWC224								0.00	0	0	
TWC22 On 19/05/2017 Spot Bond				100.00000	0.00000	101.80082		0.00	0	0	
Total TWC225 SPOT								0.00	0	0	
Total For TWC225								0.00	0	0	
TWC22 On 22/05/2017 Spot Bond				100.00000	0.00000	101.73651		0.00	0	0	
Total TWC226 SPOT								0.00	0	0	
Total For TWC226								0.00	0	0	
TWC22 On 29/05/2017 Spot Bond				100.00000	0.00000	101.65244		0.00	0	0	
Total TWC227 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 TWC227										0.00	0	0
TWC22 On 02/06/2017 Spot Bond				100.00000	0.00000	101.58644				0.00	0	0
Total TWC228 SPOT										0.00	0	0
Total For TWC228										0.00	0	0
TWC22 On 07/07/2017 Spot Bond				100.00000	0.00000	100.75351				0.00	0	0
Total TWC229 SPOT										0.00	0	0
Total For TWC229										0.00	0	0
TWC23 On 12/07/2017 Spot Bond				100.00000	0.00000	100.64422				0.00	0	0
Total TWC230 SPOT										0.00	0	0
Total For TWC230										0.00	0	0
TWC23 On 12/07/2017 Spot Bond				100.00000	0.00000	100.62433				0.00	0	0
Total TWC231 SPOT										0.00	0	0
Total For TWC231										0.00	0	0
TWC23 On 14/07/2017 Spot Bond				100.00000	0.00000	100.49466				0.00	0	0
Total TWC232 SPOT										0.00	0	0
Total For TWC232										0.00	0	0
TWC23 On 24/07/2017 Spot Bond				100.00000	0.00000	100.45118				0.00	0	0
Total TWC233 SPOT										0.00	0	0
Total For TWC233										0.00	0	0
TWC23 On 26/07/2017 Spot Bond				100.63386	0.00000	100.38673				0.00	0	0
Total TWC234 SPOT										0.00	0	0
Total For TWC234										0.00	0	0
TWC23 On 11/08/2017 Spot Bond				100.00000	0.00000	100.06445				0.00	0	0
Total TWC235 SPOT										0.00	0	0
Total For TWC235										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.44500	106.05149	9.44500	105.97173				0.00	0	400,000,000
Total UG21 SPOT										0.00	0	400,000,000
Total For UG21										0.00	0	400,000,000
UG26 On 09/03/2026 Spot Bond			10.77500	105.02206	10.77500	104.93224				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	8.30844	100.00000	8.24754				0.00	0	0
Total VJA01U SPOT										0.00	0	0
Total For VJA01U										0.00	0	0
VJA02L On 20/04/2023 Spot Bond			100.00000	8.22081	100.00000	8.16056				0.00	0	0
Total VJA02U 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 VJA02U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	8.38659	100.00000	8.32512				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	8.62773	100.00000	8.56449				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	9.28321	100.00000	9.21517				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	9.26397	100.00000	9.19608				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	9.39258	100.00000	9.32373				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	0.10530	100.00000	0.10452				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	10.54128	100.00000	10.42378				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	8.12876	100.00000	8.06917				0.00	0	0
Total VJB01U SPOT										0.00	0	0
Total For VJB01U										0.00	0	0
VJB02L On 20/04/2023 Spot Bond			100.00000	8.13298	100.00000	8.07338				0.00	0	0
Total VJB02U SPOT										0.00	0	0
Total For VJB02U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	8.18259	100.00000	8.12261				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	8.40605	100.00000	8.34443				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	9.05093	100.00000	8.98459				0.00	0	0
Total VJB05U 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 VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	7.31054	100.00000	7.25697				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	9.21393	100.00000	9.14640				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	0.10530	100.00000	0.10452				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	10.33851	100.00000	10.22328				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VKC19 On 06/09/2017 Spot Bond				100.00000	0.00000	101.52815				0.00	0	0
Total VKC19 SPOT										0.00	0	0
Total For VKC19										0.00	0	0
VKC20 On 29/09/2017 Spot Bond				100.00000	0.00000	100.96516				0.00	0	0
Total VKC20 SPOT										0.00	0	0
Total For VKC20										0.00	0	0
VKE01L On 01/04/2018 Spot Bond			100.00000	61.86195	100.00000	61.40854				0.00	0	0
Total VKE01U SPOT										0.00	0	0
Total For VKE01U										0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	101.43668				0.00	0	800,000,000
Total VKE05 SPOT										0.00	0	800,000,000
Total For VKE05										0.00	0	800,000,000
VKE06 On 08/05/2018 Spot Bond				100.00000	0.00000	100.09690				0.00	0	0
Total VKE06 SPOT										0.00	0	0
Total For VKE06										0.00	0	0
VKE07 On 08/06/2020 Spot Bond				100.00000	0.00000	101.61316				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE08 On 29/03/2019 Spot Bond				100.00000	0.00000	101.11540				0.00	0	0
Total VKE08 SPOT										0.00	0	0
Total For VKE08										0.00	0	0
VKE09 On 08/07/2020 Spot Bond				100.00000	0.00000	100.12074				0.00	0	3,000,000,000
Total VKE09 SPOT										0.00	0	3,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VKE09										0.00	0	3,000,000,000
VKE10 On 08/07/2022 Spot Bond				100.00000	0.00000	100.12262				0.00	217,000,000	217,000,000
Total VKE10 SPOT										0.00	217,000,000	217,000,000
Total For VKE10										0.00	217,000,000	217,000,000
VPA01L On 20/01/2023 Spot Bond			100.00000	7.83281	100.00000	7.77540				0.00	0	0
Total VPA01U SPOT										0.00	0	0
Total For VPA01U										0.00	0	0
VPA02L On 20/04/2023 Spot Bond			100.00000	7.89422	100.00000	7.83636				0.00	0	0
Total VPA02U SPOT										0.00	0	0
Total For VPA02U										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	9.48668	100.00000	9.41715				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	4.93878	100.00000	4.90258				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	9.09865	100.00000	9.03196				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	9.10189	100.00000	9.03518				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	9.10424	100.00000	9.03752				0.00	0	0
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	0.10530	100.00000	0.10452				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	10.24211	100.00000	10.12796				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	7.65312	100.00000	7.59703				0.00	0	0
Total VPB01U SPOT										0.00	0	0
Total For VPB01U										0.00	0	0
VPB02L On 20/04/2023 Spot Bond			100.00000	7.80639	100.00000	7.74917				0.00	0	0
Total VPB02U 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 VPB02U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	9.69089	100.00000	9.61987				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	4.71710	100.00000	4.68253				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	8.81333	100.00000	8.74874				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 24/07/2024 Spot Bond			100.00000	8.88537	100.00000	8.82025				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	8.88484	100.00000	8.81972				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	0.10530	100.00000	0.10452				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	9.99404	100.00000	9.88264				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00139	100.00000	0.00138				0.00	0	0
Total WRS1U SPOT										0.00	0	0
Total For WRS1U										0.00	0	0
WRS2L On 25/11/2029 Spot Bond			100.00000	10.84837	100.00000	10.76707				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			2.81000	250.84748	2.81000	250.52541				0.00	0	0
Total WS05 SPOT										0.00	0	0
Total For WS05										0.00	0	0
WSP2 On 28/05/2017 Spot Bond			7.99500	104.20328	7.99500	104.13504				0.00	0	0
Total WSP2 SPOT										0.00	0	0
Total For WSP2										0.00	0	0
WSP2/f On 28/05/2017 Spot Bond			100.00000	100.90609	100.00000	100.11155				0.00	0	0
Total WSP2/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 WSP2/R203										0.00	0	0
WSP3 On 28/05/2019 Spot Bond			8.08500	105.85729	8.08500	105.78777				0.00	0	0
Total WSP3 SPOT										0.00	0	0
Total For WSP3										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			8.28500	106.05577	8.28500	105.98444				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			8.54500	105.69653	8.54500	105.62325				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	16.56130	100.00000	16.45036				0.00	0	0
Total WSP5/R203 SPOT										0.00	0	0
Total For WSP5/R203										0.00	0	0
Z083 On 30/09/2019 Spot Bond			7.47000	84.01460	7.47000	83.96439				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										76,604,007,886,330,000.00	698,050,097,400	334,853,668,914
Total for SPOT :										76,604,007,886,330,000.00	698,050,097,400	334,853,668,914
Total Futures										76,604,008,974,815,700.00	698,050,100,121	334,854,435,948
Total Options										0.00	0	22,215
Grand Total:										76,604,008,974,815,700.00	698,050,100,121	334,854,458,163