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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/05/2017

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			10.64584	78.97084	10.68269	78.74200			0.00	0	9,466
ES33 On 02/11/2017 Bond Future			10.73428	76.68977	10.77234	76.45683			0.00	0	0
ES33 On 01/02/2018 Bond Future			10.82440	78.18460	10.86372	77.94749			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			891.87000	0.89187	663,030		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			828.86000	0.82886	600,020		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			954.96000	0.95496	726,120		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			690.65000	0.69065	457,710		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			628.79000	0.62879	395,850		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.68	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.68	Put			567.01000	0.56701	334,070		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.00	Call			813.23000	0.81323	1,050,340		0.00	0	0

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			872.38000	0.87238	1,109,490		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			754.00000	0.75400	991,110		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			10.87668	82.15475	10.91354	81.89610			0.00	0	7,957
ES42 On 02/11/2017 Bond Future			10.96517	79.46484	11.00326	79.20148			0.00	0	0
ES42 On 01/02/2018 Bond Future			11.05240	81.01373	11.09172	80.74565			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			129.17871	129.17871	129.15255	129.15255			0.00	0	2,414
I2025 On 02/11/2017 Bond Future			131.68478	131.68478	131.65861	131.65861			0.00	0	0
I2025 On 01/02/2018 Bond Future			132.96444	132.96444	132.93948	132.93948			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			4,817.45000	4.81745	4,791,290		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			4,827.45000	4.82745	4,801,290		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			4,807.45000	4.80745	4,781,290		0.00	0	0
I2025 On 02/11/2017 Bond Future	132.98	Put			1,321.39000	1.32139	1,295,220		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			1,301.39000	1.30139	1,275,220		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			1,311.39000	1.31139	1,285,220		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			950.52000	0.95052	925,560		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			960.52000	0.96052	935,560		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			940.52000	0.94052	915,560		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			104.15947	104.15947	104.02987	104.02987			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			106.17928	106.17928	106.44313	106.44313			0.00	0	6,134
I2033	On	02/11/2017	Bond Future			107.16239	107.16239	107.43178	107.43178			0.00	0	0
I2033	On	01/02/2018	Bond Future			109.30400	109.30400	109.58019	109.58019			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			6,686.87000	6.68687	6,950,720		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			6,696.87000	6.69687	6,960,720		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			6,676.87000	6.67687	6,940,720		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Put			2,648.22000	2.64822	2,917,610		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			2,658.22000	2.65822	2,927,610		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			2,638.22000	2.63822	2,907,610		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			79.81000	0.07981	356,000		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			59.81000	0.05981	336,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.65	Put			69.81000	0.06981	346,000		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			130.44765	130.44765	130.85240	130.85240			0.00	0	22,439
I2038	On	02/11/2017	Bond Future			132.97833	132.97833	133.39131	133.39131			0.00	0	0
I2038	On	01/02/2018	Bond Future			134.11461	134.11461	134.53779	134.53779			0.00	0	0
Total I2038 Future												0.00	0	22,439
I2038	On	03/08/2017	Bond Future	141.18	Put			10,327.60000	10.32760	10,732,350		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			10,307.60000	10.30760	10,712,350		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			10,317.60000	10.31760	10,722,350		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			3,408.69000	3.40869	3,821,670		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			3,418.69000	3.41869	3,831,670		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			3,428.69000	3.42869	3,841,670		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			2,392.21000	2.39221	2,815,390		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			2,402.21000	2.40221	2,825,390		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			2,412.21000	2.41221	2,835,390		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			127.64760	127.64760	127.62176	127.62176			0.00	0	22,790
I2046	On	02/11/2017	Bond Future			128.54081	128.54081	128.51478	128.51478			0.00	0	0
I2046	On	01/02/2018	Bond Future			131.10974	131.10974	131.08503	131.08503			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			13,548.24000	13.54824	13,522,400		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.18	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.18	Put			13,558.24000	13.55824	13,532,400		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.19	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.19	Put			13,568.24000	13.56824	13,542,400		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.31	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.31	Put			7,795.22000	7.79522	7,769,190		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			7,805.22000	7.80522	7,779,190		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			7,785.22000	7.78522	7,759,190		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			1,824.97000	1.82497	1,800,260		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			1,834.97000	1.83497	1,810,260		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			1,814.97000	1.81497	1,790,260		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			135.33297	135.33297	135.30514	135.30514			6,766,648.50	50	26,079
I2050	On	02/11/2017	Bond Future			137.95849	137.95849	137.93072	137.93072			0.00	0	0
I2050	On	01/02/2018	Bond Future			139.02368	139.02368	138.99716	138.99716			0.00	0	0
Total I2050 Future												6,766,648.50	50	26,079
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			13,924.86000	13.92486	13,897,030		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			13,934.86000	13.93486	13,907,030		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			13,914.86000	13.91486	13,887,030		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			6,729.28000	6.72928	6,701,510		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			6,739.28000	6.73928	6,711,510		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			6,719.28000	6.71928	6,691,510		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			1,242.84000	1.24284	1,216,320		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			1,252.84000	1.25284	1,226,320		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			1,232.84000	1.23284	1,206,320		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												6,766,648.50	50	26,079
R186	On	03/08/2017	Bond Future			8.64203	113.12342	8.68375	112.83921		7.95	584,056,217.46	5,163	93,107
R186	On	02/11/2017	Bond Future			8.67804	115.28757	8.72147	114.99820		7.86	0.00	0	4
R186	On	01/02/2018	Bond Future			8.71107	112.23185	8.75626	111.93748		8.16	0.00	0	0
Total R186 Future												584,056,217.46	5,163	93,111
R186	On	03/08/2017	Bond Future	9.35	Call			4,727.14000	4.72714	4,955,350	8.31	0.00	0	0
R186	On	03/08/2017	Bond Future	9.35	Put			316.46000	0.31646	260,460	8.31	0.00	0	750
R186	On	03/08/2017	Bond Future	8.85	Call			2,259.50000	2.25950	2,407,180	8.01	0.00	0	0
R186	On	03/08/2017	Bond Future	8.85	Put			1,136.49000	1.13649	999,960	8.01	0.00	0	750
R186	On	03/08/2017	Bond Future	8.90	Put			1,013.85000	1.01385	886,760	8.04	0.00	0	1,050
R186	On	03/08/2017	Bond Future	8.91	Call			2,515.19000	2.51519	2,674,180	8.05	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Put			990.59000	0.99059	865,370	8.05	0.00	0	0
R186	On	03/08/2017	Bond Future	9.00	Call			2,922.75000	2.92275	3,098,130	8.10	0.00	0	0
R186	On	03/08/2017	Bond Future	9.00	Put			799.42000	0.79942	690,590	8.10	0.00	0	2,604
R186	On	03/08/2017	Bond Future	8.90	Call			2,471.66000	2.47166	2,628,780	8.04	0.00	0	0
R186	On	03/08/2017	Bond Future	8.92	Call			2,559.09000	2.55909	2,719,940	8.05	0.00	0	0
R186	On	03/08/2017	Bond Future	8.92	Put			967.75000	0.96775	844,390	8.05	0.00	0	0
R186	On	03/08/2017	Bond Future	9.50	Call			5,575.03000	5.57503	5,819,410	8.40	0.00	0	0
R186	On	03/08/2017	Bond Future	9.50	Put			203.69000	0.20369	163,860	8.40	0.00	0	6,500
R186	On	03/08/2017	Bond Future	8.93	Call			2,603.34000	2.60334	2,766,040	8.06	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Put			945.31000	0.94531	823,800	8.06	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Call			3,012.15000	3.01215	3,162,390	7.82	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Put			1,898.68000	1.89868	1,759,550	7.82	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Call			3,050.40000	3.05040	3,201,910	7.82	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Put			1,871.33000	1.87133	1,733,470	7.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/11/2017	Bond Future	8.88	Call			2,974.44000	2.97444	3,123,420	7.82	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Put			1,926.62000	1.92662	1,786,230	7.82	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Call			3,816.11000	3.81611	3,974,220	8.15	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Put			2,373.77000	2.37377	2,237,510	8.15	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Call			3,742.13000	3.74213	3,898,270	8.15	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Put			2,427.71000	2.42771	2,289,480	8.15	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Call			3,778.84000	3.77884	3,935,970	8.15	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Put			2,400.44000	2.40044	2,263,200	8.15	0.00	0	0
Total R186 Option												0.00	0	11,654
Total For R186												584,056,217.46	5,163	104,765
R197	On	03/08/2017	Bond Future			297.78040	297.78040	297.71937	297.71937			0.00	0	2,350
R197	On	02/11/2017	Bond Future			303.55738	303.55738	303.49640	303.49640			0.00	0	0
R197	On	01/02/2018	Bond Future			302.57009	302.57009	302.51179	302.51179			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			10,340.63000	10.34063	10,279,600		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			10,350.63000	10.35063	10,289,600		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			10,330.63000	10.33063	10,269,600		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			1,663.60000	1.66360	1,602,620		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			1,673.60000	1.67360	1,612,620		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			1,653.60000	1.65360	1,592,620		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			851.79000	0.85179	910,090		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			841.79000	0.84179	900,090		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			831.79000	0.83179	890,090		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			242.81731	242.81731	242.76745	242.76745			0.00	0	30,577
R202	On	02/11/2017	Bond Future			247.52778	247.52778	247.47822	247.47822			0.00	0	0
R202	On	01/02/2018	Bond Future			248.72790	248.72790	248.68072	248.68072			0.00	0	0
Total R202 Future												0.00	0	30,577
R202	On	03/08/2017	Bond Future	258.36	Put			15,592.55000	15.59255	15,542,690		0.00	0	0
R202	On	03/08/2017	Bond Future	258.37	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	03/08/2017	Bond Future	258.37	Put			15,602.55000	15.60255	15,552,690		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			15,582.55000	15.58255	15,532,690		0.00	0	0
R202	On	03/08/2017	Bond Future	258.36	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.90	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.90	Put			6,421.78000	6.42178	6,372,220		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			6,431.78000	6.43178	6,382,220		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			6,411.78000	6.41178	6,362,220		0.00	0	0
R202	On	01/02/2018	Bond Future	249.07	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	01/02/2018	Bond Future	249.07	Put			389.28000	0.38928	342,100		0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Put			399.28000	0.39928	352,100		0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Put			379.28000	0.37928	332,100		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			8.01344	102.21829	8.05009	102.05764		5.29	0.00	0	32,302
R2023	On	02/11/2017	Bond Future			8.03065	100.24342	8.06937	100.07991		4.79	0.00	0	0
R2023	On	01/02/2018	Bond Future			8.04294	102.19734	8.08387	102.03125		4.94	0.00	0	0
Total R2023 Future												0.00	0	32,302
R2023	On	03/08/2017	Bond Future	8.59	Call			2,564.32000	2.56432	2,686,740	5.41	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Put			234.51000	0.23451	196,280	5.41	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Call			2,599.82000	2.59982	2,723,090	5.42	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Put			227.50000	0.22750	190,120	5.42	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Call			2,529.09000	2.52909	2,650,640	5.41	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Put			241.82000	0.24182	202,720	5.41	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Call			2,605.49000	2.60549	2,718,950	4.89	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Put			520.96000	0.52096	470,910	4.89	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Call			2,636.53000	2.63653	2,750,690	4.90	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Put			510.91000	0.51091	461,560	4.90	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Call			2,574.82000	2.57482	2,687,570	4.89	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Put			531.39000	0.53139	480,630	4.89	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Call			2,208.27000	2.20827	2,299,150	4.96	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Put			1,256.73000	1.25673	1,181,520	4.96	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Call			2,232.93000	2.23293	2,324,420	4.97	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Put			1,241.34000	1.24134	1,166,740	4.97	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Call			2,184.08000	2.18408	2,274,330	4.96	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Put			1,272.61000	1.27261	1,196,770	4.96	0.00	0	0

Contract 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 Option										0.00	0	0
Total For R2023										0.00	0	32,302
R2030 On 03/08/2017 Bond Future			9.12068	91.92057	9.16230	91.63239				0.00	0	32,213
R2030 On 02/11/2017 Bond Future			9.16317	93.67903	9.20615	93.38562				0.00	0	0
R2030 On 01/02/2018 Bond Future			9.20375	91.49993	9.24815	91.20127				0.00	0	0
Total R2030 Future										0.00	0	32,213
R2030 On 03/08/2017 Bond Future	9.34	Call			1,216.49000	1.21649	1,504,670			0.00	0	0
R2030 On 03/08/2017 Bond Future	9.34	Put			0.00000	0.00000	0,000			0.00	0	0
R2030 On 03/08/2017 Bond Future	9.35	Call			1,284.28000	1.28428	1,572,460			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			1,148.62000	1.14862	1,436,800			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	Call			1,039.78000	1.03978	1,333,190			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			905.54000	0.90554	1,198,950			0.00	0	0
R2030 On 02/11/2017 Bond Future	9.34	Put			0.00000	0.00000	0,000			0.00	0	0
R2030 On 02/11/2017 Bond Future	9.35	Call			972.70000	0.97270	1,266,110			0.00	0	0
R2030 On 02/11/2017 Bond Future	9.35	Put			0.00000	0.00000	0,000			0.00	0	0
R2030 On 01/02/2018 Bond Future	9.38	Put			0.00000	0.00000	0,000			0.00	0	0
R2030 On 01/02/2018 Bond Future	9.39	Call			945.25000	0.94525	1,243,910			0.00	0	0
R2030 On 01/02/2018 Bond Future	9.39	Put			0.00000	0.00000	0,000			0.00	0	0
R2030 On 01/02/2018 Bond Future	9.37	Call			812.79000	0.81279	1,111,450			0.00	0	0
R2030 On 01/02/2018 Bond Future	9.37	Put			0.00000	0.00000	0,000			0.00	0	0
R2030 On 01/02/2018 Bond Future	9.38	Call			879.05000	0.87905	1,177,710			0.00	0	0
Total R2030 Option										0.00	0	0
Total For R2030										0.00	0	32,213
R2032 On 03/08/2017 Bond Future			9.27937	94.75660	9.31575	94.48592		11.19		0.00	0	26,671
R2032 On 02/11/2017 Bond Future			9.32642	92.41140	9.36394	92.13584		11.78		0.00	0	0
R2032 On 01/02/2018 Bond Future			9.37156	94.21266	9.41024	93.93219		11.59		0.00	0	0
Total R2032 Future										0.00	0	26,671
R2032 On 03/08/2017 Bond Future	9.44	Call			2,402.67000	2.40267	2,527,240	11.16		0.00	0	0
R2032 On 03/08/2017 Bond Future	9.44	Put			1,486.75000	1.48675	1,340,640	11.16		0.00	0	0
R2032 On 03/08/2017 Bond Future	9.45	Call			2,445.11000	2.44511	2,571,420	11.16		0.00	0	0
R2032 On 03/08/2017 Bond Future	9.45	Put			1,456.05000	1.45605	1,311,680	11.16		0.00	0	0
R2032 On 03/08/2017 Bond Future	9.43	Call			2,360.61000	2.36061	2,483,440	11.15		0.00	0	0
R2032 On 03/08/2017 Bond Future	9.43	Put			1,517.92000	1.51792	1,370,070	11.15		0.00	0	0
R2032 On 02/11/2017 Bond Future	9.49	Call			3,393.78000	3.39378	3,525,750	11.78		0.00	0	0
R2032 On 02/11/2017 Bond Future	9.49	Put			2,476.58000	2.47658	2,332,990	11.78		0.00	0	0
R2032 On 02/11/2017 Bond Future	9.50	Call			3,433.72000	3.43372	3,566,790	11.78		0.00	0	0
R2032 On 02/11/2017 Bond Future	9.50	Put			2,444.32000	2.44432	2,301,830	11.78		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	02/11/2017	Bond Future	9.48	Call			3,354.09000	3.35409	3,484,940	11.77	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Put			2,509.16000	2.50916	2,364,450	11.77	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.56	Call			4,205.91000	4.20591	4,345,340	11.64	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.56	Put			3,131.51000	3.13151	2,990,470	11.64	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Call			4,245.69000	4.24569	4,386,000	11.64	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Put			3,100.19000	3.10019	2,960,030	11.64	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Call			4,165.99000	4.16599	4,304,550	11.63	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Put			3,162.77000	3.16277	3,020,860	11.63	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	26,671
R2035	On	03/08/2017	Bond Future			9.45541	98.94484	9.49177	98.64842			0.00	0	9,951
R2035	On	02/11/2017	Bond Future			9.50577	96.33673	9.54324	96.03484			0.00	0	0
R2035	On	01/02/2018	Bond Future			9.55544	98.21459	9.59404	97.90733			0.00	0	0
Total R2035 Future												0.00	0	9,951
R2035	On	03/08/2017	Bond Future	9.51	Call			148.09000	0.14809	444,510		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.52	Call			229.17000	0.22917	525,590		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.52	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.50	Call			66.90000	0.06690	363,320		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Call			374.70000	0.37470	676,590		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Call			454.54000	0.45454	756,430		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Call			534.28000	0.53428	836,170		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	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			1,070.34000	1.07034	1,377,600		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.73	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.74	Call			1,148.34000	1.14834	1,455,600		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.75	Call			1,226.24000	1.22624	1,533,500		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	9,951
R2037	On	03/08/2017	Bond Future			9.55430	90.93750	9.59072	90.64204		13.25	0.00	0	57,059
R2037	On	02/11/2017	Bond Future			9.60178	92.67718	9.63926	92.37623		13.44	0.00	0	233
R2037	On	01/02/2018	Bond Future			9.64799	90.22813	9.68654	89.92186		13.82	0.00	0	0
Total R2037 Future												0.00	0	57,292
R2037	On	03/08/2017	Bond Future	9.57	Put			2,256.34000	2.25634	2,068,380	13.15	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Call			2,128.25000	2.12825	2,237,510	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	9.58	Put			2,215.06000	2.21506	2,028,860	13.16	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Call			2,049.05000	2.04905	2,154,780	13.14	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Put			2,298.17000	2.29817	2,108,440	13.14	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Call			2,088.43000	2.08843	2,195,930	13.15	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Call			3,418.03000	3.41803	3,548,390	13.39	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Put			3,252.16000	3.25216	3,081,570	13.39	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Call			3,458.51000	3.45851	3,590,040	13.40	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Put			3,212.84000	3.21284	3,043,420	13.40	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Call			3,377.79000	3.37779	3,506,990	13.39	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Put			3,291.84000	3.29184	3,120,090	13.39	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Put			3,692.17000	3.69217	3,535,120	13.87	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Call			4,705.01000	4.70501	4,855,150	13.88	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Put			3,657.11000	3.65711	3,500,980	13.88	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Call			4,747.98000	4.74798	4,899,040	13.89	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Put			3,622.33000	3.62233	3,467,120	13.89	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Call			4,662.21000	4.66221	4,811,430	13.87	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	57,292
R204	On	03/08/2017	Bond Future			7.33190	101.89060	7.35404	101.86205		1.06	0.00	0	41,529
R204	On	02/11/2017	Bond Future			7.22987	103.83990	7.25695	103.81104		0.55	0.00	0	0
R204	On	01/02/2018	Bond Future			7.03224	101.82366	7.06669	101.79480		0.80	0.00	0	0
Total R204 Future												0.00	0	41,529
R204	On	03/08/2017	Bond Future	7.76	Call			561.19000	0.56119	583,420	1.09	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Put			39.71000	0.03971	33,390	1.09	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Call			572.18000	0.57218	594,630	1.09	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Put			37.91000	0.03791	31,810	1.09	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Call			550.26000	0.55026	572,280	1.09	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Put			41.58000	0.04158	35,050	1.09	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Call			542.29000	0.54229	567,910	0.58	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Put			18.96000	0.01896	15,720	0.58	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Call			551.96000	0.55196	577,700	0.58	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Put			18.06000	0.01806	14,940	0.58	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Call			532.66000	0.53266	558,140	0.58	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Put			19.91000	0.01991	16,530	0.58	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Call			355.05000	0.35505	371,030	0.78	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Put			193.37000	0.19337	180,490	0.78	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Call			360.37000	0.36037	376,480	0.78	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Put			190.34000	0.19034	177,590	0.78	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Call			349.77000	0.34977	365,610	0.78	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Put			196.45000	0.19645	183,430	0.78	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R204 Option										0.00	0	0
Total For R204										0.00	0	41,529
R2040 On 03/08/2017 Bond Future			9.64507	94.30808	9.68150	93.99261		13.91		0.00	0	13,856
R2040 On 02/11/2017 Bond Future			9.69356	96.11219	9.73103	95.79093		14.14		0.00	0	0
R2040 On 01/02/2018 Bond Future			9.74088	93.47982	9.77941	93.15285		14.54		0.00	0	0
Total R2040 Future										0.00	0	13,856
R2040 On 03/08/2017 Bond Future	9.61	Put			2,696.42000	2.69642	2,485,560	13.83		0.00	0	0
R2040 On 03/08/2017 Bond Future	9.62	Call			2,115.80000	2.11580	2,222,230	13.83		0.00	0	0
R2040 On 03/08/2017 Bond Future	9.62	Put			2,649.37000	2.64937	2,440,330	13.83		0.00	0	0
R2040 On 03/08/2017 Bond Future	9.63	Call			2,156.43000	2.15643	2,264,680	13.84		0.00	0	0
R2040 On 03/08/2017 Bond Future	9.63	Put			2,602.90000	2.60290	2,395,680	13.84		0.00	0	0
R2040 On 03/08/2017 Bond Future	9.61	Call			2,075.63000	2.07563	2,180,240	13.83		0.00	0	0
R2040 On 02/11/2017 Bond Future	9.65	Put			3,975.35000	3.97535	3,780,560	13.94		0.00	0	0
R2040 On 02/11/2017 Bond Future	9.66	Call			3,319.03000	3.31903	3,446,720	13.95		0.00	0	0
R2040 On 02/11/2017 Bond Future	9.66	Put			3,929.56000	3.92956	3,735,990	13.95		0.00	0	0
R2040 On 02/11/2017 Bond Future	9.67	Call			3,359.72000	3.35972	3,488,630	13.96		0.00	0	0
R2040 On 02/11/2017 Bond Future	9.67	Put			3,883.91000	3.88391	3,691,560	13.96		0.00	0	0
R2040 On 02/11/2017 Bond Future	9.65	Call			3,278.35000	3.27835	3,404,820	13.94		0.00	0	0
R2040 On 01/02/2018 Bond Future	9.88	Call			4,990.09000	4.99009	5,146,600	14.66		0.00	0	0
R2040 On 01/02/2018 Bond Future	9.88	Put			4,145.17000	4.14517	3,974,710	14.66		0.00	0	0
R2040 On 01/02/2018 Bond Future	9.89	Call			5,034.75000	5.03475	5,192,220	14.66		0.00	0	0
R2040 On 01/02/2018 Bond Future	9.89	Put			4,106.52000	4.10652	3,937,020	14.66		0.00	0	0
R2040 On 01/02/2018 Bond Future	9.87	Call			4,945.29000	4.94529	5,100,840	14.65		0.00	0	0
R2040 On 01/02/2018 Bond Future	9.87	Put			4,183.81000	4.18381	4,012,390	14.65		0.00	0	0
Total R2040 Option										0.00	0	0
Total For R2040										0.00	0	13,856
R2044 On 03/08/2017 Bond Future			9.70970	91.10485	9.74611	90.78793		14.57		0.00	0	22,344
R2044 On 02/11/2017 Bond Future			9.75788	92.84775	9.79532	92.52490		14.85		0.00	0	200
R2044 On 01/02/2018 Bond Future			9.80495	90.27692	9.84343	89.94829		15.26		0.00	0	0
Total R2044 Future										0.00	0	22,544
R2044 On 03/08/2017 Bond Future	9.62	Put			3,002.41000	3.00241	2,780,680	14.49		0.00	0	0
R2044 On 03/08/2017 Bond Future	9.63	Call			1,934.52000	1.93452	2,031,470	14.50		0.00	0	0
R2044 On 03/08/2017 Bond Future	9.63	Put			2,951.81000	2.95181	2,731,840	14.50		0.00	0	0
R2044 On 03/08/2017 Bond Future	9.64	Call			1,972.89000	1.97289	2,071,600	14.50		0.00	0	0
R2044 On 03/08/2017 Bond Future	9.64	Put			2,901.80000	2.90180	2,683,590	14.50		0.00	0	0
R2044 On 03/08/2017 Bond Future	9.62	Call			1,896.60000	1.89660	1,991,790	14.49		0.00	0	0
R2044 On 02/11/2017 Bond Future	9.67	Call			3,162.13000	3.16213	3,283,900	14.66		0.00	0	0
R2044 On 02/11/2017 Bond Future	9.67	Put			4,250.55000	4.25055	4,049,470	14.66		0.00	0	0
R2044 On 02/11/2017 Bond Future	9.68	Call			3,201.79000	3.20179	3,324,760	14.67		0.00	0	0
R2044 On 02/11/2017 Bond Future	9.68	Put			4,202.54000	4.20254	4,002,660	14.67		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	02/11/2017	Bond Future	9.66	Call			3,122.73000	3.12273	3,243,300	14.66	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Put			4,298.96000	4.29896	4,096,680	14.66	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Put			4,334.69000	4.33469	4,159,470	15.20	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Call			4,857.46000	4.85746	5,011,840	15.21	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Put			4,293.73000	4.29373	4,119,480	15.21	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Call			4,770.98000	4.77098	4,923,410	15.19	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Put			4,375.98000	4.37598	4,199,780	15.19	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Call			4,814.13000	4.81413	4,967,540	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			9.67982	94.74536	9.72124	94.37492		14.45	0.00	0	69,161
R2048	On	02/11/2017	Bond Future			9.72915	92.12040	9.77176	91.74296		15.42	0.00	0	226
R2048	On	01/02/2018	Bond Future			9.77788	93.91592	9.82168	93.53171		15.09	0.00	0	0
Total R2048 Future												0.00	0	69,387
R2048	On	03/08/2017	Bond Future	9.57	Call			1,858.05000	1.85805	1,971,280	14.34	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Put			3,223.74000	3.22374	2,966,530	14.34	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Call			1,895.93000	1.89593	2,011,190	14.35	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Put			3,170.20000	3.17020	2,915,020	14.35	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Call			1,820.63000	1.82063	1,931,830	14.34	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Put			3,277.90000	3.27790	3,018,660	14.34	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Call			3,267.84000	3.26784	3,416,000	15.21	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Put			4,353.83000	4.35383	4,124,550	15.21	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Call			3,308.59000	3.30859	3,458,160	15.22	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Put			4,304.52000	4.30452	4,076,650	15.22	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Call			3,227.36000	3.22736	3,374,100	15.20	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Put			4,403.57000	4.40357	4,172,870	15.20	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.91	Put			4,322.72000	4.32272	4,125,400	15.04	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Call			4,999.12000	4.99912	5,183,750	15.03	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Put			4,405.58000	4.40558	4,206,000	15.03	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.90	Call			5,043.83000	5.04383	5,229,590	15.03	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.90	Put			4,363.99000	4.36399	4,165,540	15.03	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.91	Call			5,088.70000	5.08870	5,275,590	15.04	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	69,387
R207	On	03/08/2017	Bond Future			7.39073	100.15698	7.42851	100.07435		1.92	13,020,407.40	130	45,939
R207	On	02/11/2017	Bond Future			7.33916	102.07309	7.38144	101.98911		1.50	0.00	0	0
R207	On	01/02/2018	Bond Future			7.25739	100.42060	7.30519	100.33557		1.76	0.00	0	0
Total R207 Future												13,020,407.40	130	45,939
R207	On	03/08/2017	Bond Future	8.40	Call			2,098.96000	2.09896	2,180,370	2.03	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Put			3.51000	0.00351	2,290	2.03	0.00	0	0

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	8.41	Call			2,120.04000	2.12004	2,201,510	2.03	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Put			3.31000	0.00331	2,150	2.03	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Call			2,077.90000	2.07790	2,159,240	2.03	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Put			3.73000	0.00373	2,440	2.03	0.00	0	0
R207	On	03/08/2017	Bond Future	8.19	Put			11.99000	0.01199	8,400	1.99	0.00	0	0
R207	On	03/08/2017	Bond Future	8.19	Call			1,659.22000	1.65922	1,738,260	1.99	0.00	0	51
R207	On	02/11/2017	Bond Future	8.03	Call			1,341.25000	1.34125	1,414,080	1.59	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Put			64.26000	0.06426	53,110	1.59	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Call			1,358.71000	1.35871	1,431,840	1.59	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Put			62.19000	0.06219	51,340	1.59	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Call			1,376.23000	1.37623	1,449,650	1.59	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Put			60.19000	0.06019	49,630	1.59	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Call			882.64000	0.88264	935,010	1.74	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Put			360.28000	0.36028	327,620	1.74	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Call			894.22000	0.89422	946,980	1.74	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Put			354.21000	0.35421	321,940	1.74	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Call			905.89000	0.90589	959,030	1.74	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Put			348.23000	0.34823	316,340	1.74	0.00	0	0
Total R207 Option												0.00	0	51
Total For R207												13,020,407.40	130	45,990
R208	On	03/08/2017	Bond Future			7.53746	99.91521	7.57441	99.80111		3.18	0.00	0	32,968
R208	On	02/11/2017	Bond Future			7.51981	98.42472	7.55973	98.30870		2.64	0.00	0	0
R208	On	01/02/2018	Bond Future			7.48851	100.34321	7.53177	100.22545		2.88	0.00	0	0
Total R208 Future												0.00	0	32,968
R208	On	03/08/2017	Bond Future	8.30	Call			2,253.82000	2.25382	2,357,210	3.31	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Put			45.70000	0.04570	34,990	3.31	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Call			2,281.86000	2.28186	2,385,630	3.31	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Put			43.74000	0.04374	33,410	3.31	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Call			2,310.03000	2.31003	2,414,160	3.32	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Put			41.92000	0.04192	31,950	3.32	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Put			149.03000	0.14903	128,200	2.74	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Call			1,983.05000	1.98305	2,078,700	2.74	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Put			144.86000	0.14486	124,490	2.74	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Call			1,934.55000	1.93455	2,029,290	2.73	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Put			153.14000	0.15314	131,860	2.73	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Call			1,958.84000	1.95884	2,054,030	2.74	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Call			1,444.91000	1.44491	1,515,920	2.90	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Put			610.87000	0.61087	564,120	2.90	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Call			1,462.53000	1.46253	1,534,040	2.90	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Put			601.58000	0.60158	555,330	2.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	01/02/2018	Bond Future	7.83	Call			1,427.07000	1.42707	1,497,590	2.90	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Put			619.95000	0.61995	572,710	2.90	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	32,968
R209	On	03/08/2017	Bond Future			9.42179	74.58967	9.45803	74.34191		13.15	21,631,004.30	290	71,259
R209	On	02/11/2017	Bond Future			9.46566	72.86667	9.50291	72.61430		14.10	0.00	0	476
R209	On	01/02/2018	Bond Future			9.50773	74.28693	9.54597	74.03011		13.82	0.00	0	0
Total R209 Future												21,631,004.30	290	71,735
R209	On	03/08/2017	Bond Future	9.44	Call			1,715.37000	1.71537	1,806,780	13.12	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Put			1,838.47000	1.83847	1,682,120	13.12	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Call			1,748.98000	1.74898	1,841,920	13.12	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Put			1,803.77000	1.80377	1,648,950	13.12	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Call			1,682.26000	1.68226	1,772,140	13.11	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Put			1,873.78000	1.87378	1,715,900	13.11	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Call			2,790.72000	2.79072	2,900,550	13.96	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Put			2,675.38000	2.67538	2,532,840	13.96	0.00	0	0
R209	On	02/11/2017	Bond Future	10.00	Call			4,664.25000	4.66425	4,820,390	14.32	0.00	0	0
R209	On	02/11/2017	Bond Future	10.00	Put			1,419.36000	1.41936	1,323,130	14.32	0.00	0	3,360
R209	On	02/11/2017	Bond Future	9.53	Call			2,824.89000	2.82489	2,935,720	13.97	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Put			2,642.19000	2.64219	2,500,650	13.97	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Call			2,859.28000	2.85928	2,971,100	13.97	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Put			2,609.31000	2.60931	2,468,760	13.97	0.00	0	0
R209	On	02/11/2017	Bond Future	10.60	Call			7,464.94000	7.46494	7,665,910	14.86	0.00	0	0
R209	On	02/11/2017	Bond Future	10.60	Put			589.96000	0.58996	538,560	14.86	0.00	0	1,300
R209	On	02/11/2017	Bond Future	8.30	Put			9,209.93000	9.20993	8,974,920	13.51	0.00	0	0
R209	On	02/11/2017	Bond Future	8.30	Call			347.90000	0.34790	365,260	13.51	0.00	0	2,800
R209	On	02/11/2017	Bond Future	9.00	Put			4,853.39000	4.85339	4,661,520	13.66	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Call			1,331.77000	1.33177	1,392,270	13.66	0.00	0	4,100
R209	On	01/02/2018	Bond Future	9.71	Call			3,969.73000	3.96973	4,098,940	13.80	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Put			2,883.40000	2.88340	2,755,790	13.80	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Call			4,005.57000	4.00557	4,135,590	13.80	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Put			2,853.81000	2.85381	2,727,010	13.80	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Call			4,041.81000	4.04181	4,172,620	13.81	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Put			2,824.71000	2.82471	2,698,700	13.81	0.00	0	0
Total R209 Option												0.00	0	11,560
Total For R209												21,631,004.30	290	83,295
R210	On	03/08/2017	Bond Future			187.24021	187.24021	187.20255	187.20255			0.00	0	1,675
R210	On	02/11/2017	Bond Future			188.47252	188.47252	188.43497	188.43497			0.00	0	0
R210	On	01/02/2018	Bond Future			192.23927	192.23927	192.20350	192.20350			0.00	0	0
Total R210 Future												0.00	0	1,675

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	196.29	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/08/2017	Bond Future	196.29	Put			9,087.45000	9.08745	9,049,790		0.00	0	0
R210	On	03/08/2017	Bond Future	196.30	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/08/2017	Bond Future	196.30	Put			9,097.45000	9.09745	9,059,790		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			9,077.45000	9.07745	9,039,790		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			3,635.03000	3.63503	3,597,480		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			3,645.03000	3.64503	3,607,480		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			3,655.03000	3.65503	3,617,480		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Put			166.50000	0.16650	130,730		0.00	0	0
R210	On	01/02/2018	Bond Future	192.38	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/02/2018	Bond Future	192.38	Put			176.50000	0.17650	140,730		0.00	0	0
R210	On	01/02/2018	Bond Future	192.36	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/02/2018	Bond Future	192.36	Put			156.50000	0.15650	120,730		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Call			0.00000	0.00000	0,000		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			148.93470	148.93470	148.90431	148.90431			0.00	0	4,858
R212	On	02/11/2017	Bond Future			151.82403	151.82403	151.79364	151.79364			0.00	0	0
R212	On	01/02/2018	Bond Future			152.79810	152.79810	152.76909	152.76909			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			4,445.69000	4.44569	4,415,300		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			4,455.69000	4.45569	4,425,300		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			4,435.69000	4.43569	4,405,300		0.00	0	0
R212	On	02/11/2017	Bond Future	152.41	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.41	Put			616.36000	0.61636	585,970		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			626.36000	0.62636	595,970		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			606.36000	0.60636	575,970		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			1,940.91000	1.94091	1,911,900		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			1,920.91000	1.92091	1,891,900		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	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			1,930.91000	1.93091	1,901,900		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	4,858
R213	On	03/08/2017	Bond Future			9.15014	86.53858	9.18645	86.29280		10.91	0.00	0	55,673
R213	On	02/11/2017	Bond Future			9.19413	84.64409	9.23158	84.39376		11.54	0.00	0	0
R213	On	01/02/2018	Bond Future			9.23708	86.29389	9.27568	86.03920		11.37	0.00	0	0
Total R213 Future												0.00	0	55,673
R213	On	03/08/2017	Bond Future	9.34	Call			2,277.09000	2.27709	2,395,560	10.98	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Put			1,248.73000	1.24873	1,121,420	10.98	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Call			2,317.31000	2.31731	2,437,370	10.99	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Put			1,222.58000	1.22258	1,096,860	10.99	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Call			2,237.37000	2.23737	2,354,260	10.97	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Put			1,275.44000	1.27544	1,146,550	10.97	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Call			3,010.08000	3.01008	3,129,780	11.47	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Put			2,225.31000	2.22531	2,094,680	11.47	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Call			3,046.38000	3.04638	3,167,110	11.47	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Put			2,195.81000	2.19581	2,066,210	11.47	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Call			2,974.01000	2.97401	3,092,680	11.46	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Put			2,255.11000	2.25511	2,123,450	11.46	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Call			3,744.18000	3.74418	3,870,830	11.33	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Put			2,801.35000	2.80135	2,673,310	11.33	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Call			3,779.57000	3.77957	3,907,030	11.34	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Put			2,771.96000	2.77196	2,644,730	11.34	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Call			3,708.67000	3.70867	3,834,500	11.33	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Put			2,830.70000	2.83070	2,701,840	11.33	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			9.58253	74.21208	9.61877	73.95565		13.92	0.00	0	35,526
R214	On	02/11/2017	Bond Future			9.62906	72.33531	9.66629	72.07412		15.00	0.00	0	0
R214	On	01/02/2018	Bond Future			9.67483	73.74530	9.71306	73.47941		14.66	0.00	0	0
Total R214 Future												0.00	0	35,526
R214	On	03/08/2017	Bond Future	9.52	Call			1,533.77000	1.53377	1,615,610	13.78	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Put			2,236.20000	2.23620	2,061,610	13.78	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Call			1,565.44000	1.56544	1,648,800	13.79	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Put			2,196.24000	2.19624	2,023,170	13.79	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Call			1,502.48000	1.50248	1,582,820	13.78	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Put			2,276.66000	2.27666	2,100,570	13.78	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Call			2,646.33000	2.64633	2,750,140	14.90	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Put			3,183.23000	3.18323	3,025,850	14.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	02/11/2017	Bond Future	9.60	Call			2,679.71000	2.67971	2,784,530	14.90	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Put			3,145.86000	3.14586	2,989,490	14.90	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Call			2,613.37000	2.61337	2,716,170	14.89	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Put			3,221.13000	3.22113	3,062,740	14.89	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Call			4,024.98000	4.02498	4,154,460	14.73	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Put			3,221.63000	3.22163	3,085,220	14.73	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Call			4,062.00000	4.06200	4,192,290	14.74	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Put			3,190.64000	3.19064	3,055,040	14.74	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Call			3,988.10000	3.98810	4,116,780	14.73	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Put			3,252.87000	3.25287	3,115,660	14.73	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	35,526
Total for Bond												625,474,277.66	5,633	800,701
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33A Future									0.00	0	0
Total For ES33A									0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES42 Future									0.00	0	0
Total For ES42									0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2025 Future									0.00	0	0
Total For I2025									0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2033 Future									0.00	0	0
Total For I2033									0.00	0	0
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

Contract 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 R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 03/08/2017 GOVI			566.07900	566.07900	564.51800	564.51800				5,660,790.00	1	403
GOVI On 02/11/2017 GOVI			576.90900	576.90900	575.32000	575.32000				0.00	0	0
GOVI On 01/02/2018 GOVI			588.15500	588.15500	586.53800	586.53800				0.00	0	0
Total GOVI Future										5,660,790.00	1	403
GOVI On 03/08/2017 GOVI	561.10	Call			34,180.00000	3.41800	49,790,000			0.00	0	0
GOVI On 03/08/2017 GOVI	561.10	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 03/08/2017 GOVI	561.11	Call			34,080.00000	3.40800	49,690,000			0.00	0	0
GOVI On 03/08/2017 GOVI	561.11	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 03/08/2017 GOVI	561.09	Call			34,280.00000	3.42800	49,890,000			0.00	0	0
GOVI On 03/08/2017 GOVI	561.09	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 02/11/2017 GOVI	572.44	Call			28,800.00000	2.88000	44,690,000			0.00	0	0
GOVI On 02/11/2017 GOVI	572.44	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 02/11/2017 GOVI	572.45	Call			28,700.00000	2.87000	44,590,000			0.00	0	0
GOVI On 02/11/2017 GOVI	572.45	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 02/11/2017 GOVI	572.46	Call			28,600.00000	2.86000	44,490,000			0.00	0	0
GOVI On 02/11/2017 GOVI	572.46	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 01/02/2018 GOVI	581.03	Call			55,080.00000	5.50800	71,250,000			0.00	0	0
GOVI On 01/02/2018 GOVI	581.03	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 01/02/2018 GOVI	581.04	Call			54,980.00000	5.49800	71,150,000			0.00	0	0
GOVI On 01/02/2018 GOVI	581.04	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 01/02/2018 GOVI	581.02	Call			55,180.00000	5.51800	71,350,000			0.00	0	0
GOVI On 01/02/2018 GOVI	581.02	Put			0.00000	0.00000	0,000			0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										5,660,790.00	1	403
Total for GOVI										5,660,790.00	1	403
AL37 On 03/08/2017 Index Future			545.94400	545.94400	545.19200	545.19200				0.00	0	0
AL37 On 02/11/2017 Index Future			556.38900	556.38900	555.62300	555.62300				0.00	0	0
AL37 On 01/02/2018 Index Future			567.23500	567.23500	566.45700	566.45700				0.00	0	0
Total AL37 Future										0.00	0	0
Total For AL37										0.00	0	0

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	03/08/2017	Index Future			627.91000	627.91000	626.35800	626.35800			0.00	0	0
AL7T	On	02/11/2017	Index Future			639.92300	639.92300	638.34300	638.34300			0.00	0	0
AL7T	On	01/02/2018	Index Future			652.39700	652.39700	650.78900	650.78900			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			567.73300	567.73300	566.19000	566.19000			0.00	0	600
ALBI	On	02/11/2017	Index Future			578.59500	578.59500	577.02400	577.02400			0.00	0	0
ALBI	On	01/02/2018	Index Future			589.87300	589.87300	588.27500	588.27500			0.00	0	0
Total ALBI Future												0.00	0	600
Total For ALBI												0.00	0	600
IGOV	On	03/08/2017	Index Future			250.65100	250.65100	250.58000	250.58000			0.00	0	1,296
IGOV	On	02/11/2017	Index Future			255.51300	255.51300	255.44200	255.44200			0.00	0	0
IGOV	On	01/02/2018	Index Future			260.61900	260.61900	260.55100	260.55100			0.00	0	0
Total IGOV Future												0.00	0	1,296
Total For IGOV												0.00	0	1,296
Total for Index												0.00	0	1,896
JIBAR F	On	21/06/2017	Jibar Future			7.32000	92.68000	7.33000	92.67000			0.00	0	0
JIBAR F	On	19/07/2017	Jibar Future			7.25000	92.75000	7.30000	92.70000			0.00	0	0
JIBAR F	On	16/08/2017	Jibar Future			7.24000	92.76000	7.24000	92.76000			0.00	0	0
JIBAR F	On	20/09/2017	Jibar Future			7.17000	92.83000	7.22000	92.78000			0.00	0	0
JIBAR F	On	18/10/2017	Jibar Future			7.15000	92.85000	7.14000	92.86000			0.00	0	0
JIBAR F	On	15/11/2017	Jibar Future			7.14000	92.86000	7.14000	92.86000			0.00	0	0
JIBAR F	On	20/12/2017	Jibar Future			7.07000	92.93000	7.07000	92.93000			0.00	0	0
JIBAR F	On	20/03/2018	Jibar Future			7.01000	92.99000	7.03000	92.97000			0.00	0	1,500
JIBAR F	On	20/06/2018	Jibar Future			7.01000	92.99000	7.03000	92.97000			0.00	0	0
JIBAR F	On	19/09/2018	Jibar Future			7.03000	92.97000	7.05000	92.95000			0.00	0	0
JIBAR F	On	19/12/2018	Jibar Future			7.07000	92.93000	7.10000	92.90000			0.00	0	0
JIBAR F	On	20/03/2019	Jibar Future			7.13000	92.87000	7.16000	92.84000			0.00	0	0
Total Jibar Future												0.00	0	1,500
Total For JIBAR FUTURE												0.00	0	1,500
Total for Jibar												0.00	0	1,500
10Y ST	On	17/12/2025	Interest Rate Swap			95.49979	95.49979	95.80722	95.80722			0.00	0	0
10Y ST	On	16/03/2026	Interest Rate Swap			92.52105	92.52105	92.82663	92.82663			0.00	0	0
10Y ST	On	15/06/2026	Interest Rate Swap			91.27442	91.27442	91.57855	91.57855			0.00	0	0
10Y ST	On	21/09/2026	Interest Rate Swap			93.40932	93.40932	93.71519	93.71519			0.00	0	0
10Y ST	On	21/12/2026	Interest Rate Swap			97.15162	97.15162	97.45799	97.45799			0.00	0	0
10Y ST	On	15/03/2027	Interest Rate Swap			95.72241	95.72241	96.03880	96.03880			0.00	0	0
10Y ST	On	21/06/2027	Interest Rate Swap			97.76917	97.76917	98.09049	98.09049			0.00	0	0
Total 10Y STND 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 10Y STND										0.00	0	0
1Y STN On 15/06/2017 Interest Rate Swap			99.60699	99.60699	99.60699	99.60699				0.00	0	0
1Y STN On 21/09/2017 Interest Rate Swap			99.61171	99.61171	99.61147	99.61147				0.00	0	0
1Y STN On 21/12/2017 Interest Rate Swap			99.80614	99.80614	99.82067	99.82067				0.00	0	0
1Y STN On 15/03/2018 Interest Rate Swap			99.75444	99.75444	99.76992	99.76992				0.00	0	0
1Y STN On 21/06/2018 Interest Rate Swap			99.93477	99.93477	99.94689	99.94689				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			99.83534	99.83534	99.84890	99.84890				0.00	0	0
2Y STN On 16/03/2018 Interest Rate Swap			99.03195	99.03195	99.05036	99.05036				0.00	0	0
2Y STN On 15/06/2018 Interest Rate Swap			98.62241	98.62241	98.63386	98.63386				0.00	0	0
2Y STN On 21/09/2018 Interest Rate Swap			98.56008	98.56008	98.58225	98.58225				0.00	0	0
2Y STN On 21/12/2018 Interest Rate Swap			98.95000	98.95000	98.98000	98.98000				0.00	0	0
2Y STN On 15/03/2019 Interest Rate Swap			99.35529	99.35529	99.39136	99.39136				0.00	0	0
2Y STN On 21/06/2019 Interest Rate Swap			99.76557	99.76557	99.80918	99.80918				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			96.46170	96.46170	96.59423	96.59423				0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			95.69806	95.69806	95.85286	95.85286				0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			94.91181	94.91181	95.07915	95.07915				0.00	0	0
5Y STN On 21/09/2021 Interest Rate Swap			95.09978	95.09978	95.27532	95.27532				0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			97.29435	97.29435	97.47185	97.47185				0.00	0	51
5Y STN On 15/03/2022 Interest Rate Swap			97.43884	97.43884	97.61847	97.61847				0.00	0	0
5Y STN On 21/06/2022 Interest Rate Swap			98.64168	98.64168	98.82559	98.82559				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 :										631,135,067.66	5,634	804,551
AA05 On 22/03/2019 Spot Bond			9.29500	101.54723	9.29500	101.52217				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	98.20845				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	13.26769	100.00000	13.23519				0.00	0	0
Total AA06/JIBAR SPOT										0.00	0	0
Total For AA06/JIBAR										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AA07 On 15/04/2021 Spot Bond			9.68000	100.41406	9.68000	100.38813				0.00	0	0
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	107.36000	10.00000	107.33200				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	100.31173				0.00	0	0
Total AB010 SPOT										0.00	0	0
Total For AB010										0.00	0	0
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	100.11724				0.00	380,000,000	190,000,000
Total AB011 SPOT										0.00	380,000,000	190,000,000
Total For AB011										0.00	380,000,000	190,000,000
AB013 On 21/11/2018 Spot Bond			9.34500	98.65937	9.34500	98.63489				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	9.67195	100.00000	9.64852				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	100.14813	10.84000	100.11940				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	10.17115	100.00000	10.14651				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	102.46728	11.37000	102.43650				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	9.63492	100.00000	11.99707				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	88.62482	11.81000	88.59680				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	9.69795	100.00000	9.67446				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB023L On 05/05/2021 Spot Bond			100.00000	15.13765	100.00000	15.10098				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	18.11360	100.00000	18.08529				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	11.51178	100.00000	11.48389				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	17.32564	100.00000	17.28687				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	13.04485	100.00000	13.01902				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	108.16300	10.00000	108.13500				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			4.38000	108.85765	4.38000	268.10651				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	13.12496	100.00000	13.08354				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	102.02714				0.00	22,400,000,000	11,200,000,000
Total ABFN07 SPOT										0.00	22,400,000,000	11,200,000,000
Total For ABFN07										0.00	22,400,000,000	11,200,000,000
ABFN08 On 17/03/2020 Spot Bond			100.00000		0.00000	102.94422				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	101.73902				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	100.23327				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN1: On 09/04/2019 Spot Bond				100.00000	0.00000	100.74584				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN1: On 14/05/2020 Spot Bond				100.00000	0.00000	100.95196				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1: On 14/05/2022 Spot Bond				100.00000	0.00000	100.22604				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	100.69011				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	100.75467				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	100.44048				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	101.46523				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			11.39500	100.49347	11.39500	100.65511				0.00	0	600,000,000
Total ABK1 SPOT										0.00	0	600,000,000
Total For ABK1										0.00	0	600,000,000
ABK10 On 14/02/2020 Spot Bond				100.00000	0.00000	98.03469				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	99.20144				0.00	0	0
Total ABK11 SPOT										0.00	0	0
Total For ABK11										0.00	0	0
ABK12 On 20/05/2022 Spot Bond				100.00000	0.00000	100.05870				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			10.64500	100.69069	10.64500	98.94033				0.00	0	0
Total ABK2 SPOT										0.00	0	0
Total For ABK2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABK3 On 07/11/2018 Spot Bond				100.00000	0.00000	99.33686			0.00	0	0
Total ABK3 SPOT									0.00	0	0
Total For ABK3									0.00	0	0
ABK3/J On 07/11/2018 Spot Bond			100.00000	41.53445	100.00000	41.43382			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	99.94345			0.00	32,000,000	16,000,000
Total ABK4 SPOT									0.00	32,000,000	16,000,000
Total For ABK4									0.00	32,000,000	16,000,000
ABK4/J On 24/05/2018 Spot Bond			100.00000	56.12226	100.00000	55.98630			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	98.60212			0.00	100,000,000	50,000,000
Total ABK5 SPOT									0.00	100,000,000	50,000,000
Total For ABK5									0.00	100,000,000	50,000,000
ABK5/J On 31/10/2018 Spot Bond			100.00000	41.74560	100.00000	41.64448			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	102.13440			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	95.42902			0.00	0	475,000,000
Total ABK7 SPOT									0.00	0	475,000,000
Total For ABK7									0.00	0	475,000,000
ABK8 On 03/06/2021 Spot Bond				100.00000	0.00000	94.24367			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	95.84145			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			6.35000	106.73631	6.35000	144.78251			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			6.35000	102.66152	6.35000	130.28256			0.00	0	0
Total ABKI02 SPOT									0.00	0	0
Total For ABKI02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABKI02 On 05/06/2020 Spot Bond			100.00000	13.33966	100.00000	13.31393				0.00	0	0
Total ABKI02/R212 SPOT										0.00	0	0
Total For ABKI02/R212										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			7.61000	91.32109	7.61000	106.78542				0.00	0	0
Total ABKI03 SPOT										0.00	0	0
Total For ABKI03										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	6.35860	100.00000	6.34639				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			8.31000	95.27154	8.31000	108.33923				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	7.71975	100.00000	7.70006				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	87.78166				0.00	25,540,200	237,499,400
Total ABKS1 SPOT										0.00	25,540,200	237,499,400
Total For ABKS1										0.00	25,540,200	237,499,400
ABN05 On 18/04/2021 Spot Bond			3.58000	182.72804	3.58000	182.64642				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	196.97643	2.17000	196.89586				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	207.98933	1.82000	207.90629				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			8.44625	94.61869	8.44625	94.59107				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			8.44625	94.61869	8.44625	94.59107				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	101.36603				0.00	0	0
Total ABN55 SPOT										0.00	0	0
Total For ABN55										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	100.91731				0.00	0	0
Total ABN58 SPOT										0.00	0	0
Total For ABN58										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			3.28000	91.99498	3.28000	120.17478				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			3.10000	95.81159	3.10000	171.94985				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			2.97000	107.83674	2.97000	224.90173				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.64500	93.55430	9.64500	93.53035				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	102.08944				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	130.71500				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	109.81845	9.63000	109.79009				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	118.39000				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			10.05500	107.15039	10.05500	107.12152				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			8.75500	94.56426	8.75500	94.54213				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN83 SPOT									0.00	0	0
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			10.60000	103.86146	10.60000	103.83200			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	101.82433			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	100.57245			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			8.75000	102.69582	8.75000	102.67192			0.00	0	0
Total ABS10 SPOT									0.00	0	0
Total For ABS10									0.00	0	0
ABS11 On 09/04/2021 Spot Bond			8.88000	102.93627	8.88000	102.91184			0.00	0	620,000,000
Total ABS11 SPOT									0.00	0	620,000,000
Total For ABS11									0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			9.02500	100.87162	9.02500	100.84742			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	100.42388	9.20000	100.39934			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			9.46000	101.12008	9.46000	101.09468			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			8.72000	102.04850	8.72000	102.02483			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS15 On 11/11/2022 Spot Bond			9.32500	102.21404	9.32500	102.18872			0.00	0	414,800,000
Total ABS15 SPOT									0.00	0	414,800,000
Total For ABS15									0.00	0	414,800,000
ABS16 On 11/11/2025 Spot Bond			10.11000	101.98191	10.11000	101.95458			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			10.85000	99.06928	10.85000	99.04084			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			9.59500	102.72257	9.59500	102.69642			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			8.63000	98.72387	8.63000	98.70095			0.00	0	502,230,000
Total ABS6 SPOT									0.00	0	502,230,000
Total For ABS6									0.00	0	502,230,000
ABS7 On 11/09/2026 Spot Bond			10.15000	93.76510	10.15000	93.73988			0.00	0	3,860,000,000
Total ABS7 SPOT									0.00	0	3,860,000,000
Total For ABS7									0.00	0	3,860,000,000
ABS7/R On 11/09/2026 Spot Bond			100.00000	10.43001	100.00000	10.40705			0.00	0	0
Total ABS7/R186 SPOT									0.00	0	0
Total For ABS7/R186									0.00	0	0
ABSI2 On 07/12/2023 Spot Bond			3.57000	280.19907	3.57000	280.07385		7,854,000,000,000.00		2,200,000,000	1,100,000,000
Total ABSI2 SPOT								7,854,000,000,000.00		2,200,000,000	1,100,000,000
Total For ABSI2								7,854,000,000,000.00		2,200,000,000	1,100,000,000
ABSI4 On 31/01/2022 Spot Bond			2.85000	142.57743	2.85000	145.37915			0.00	0	0
Total ABSI4 SPOT									0.00	0	0
Total For ABSI4									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.04438	100.00000	0.04426			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	60.08864	100.00000	59.94307			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	88.71473			0.00	0	0
Total ACL047 SPOT									0.00	0	0
Total For ACL047									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	103.07589				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	103.07589				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	103.09094				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	103.09094				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	103.06085				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	108.16300	10.00000	108.13500				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL095 On 20/12/2018 Spot Bond				100.00000	0.00000	101.72504				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL096 On 20/06/2020 Spot Bond				100.00000	0.00000	101.76893				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	101.78653				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond				100.00000	0.00000	101.75121				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	101.67199				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			9.04500	103.95656	9.04500	103.93129				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL120 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	207.90135				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	207.92239				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	101.70722				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	103.05371				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	103.09388				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	108.16300	10.00000	108.13500				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	101.71254				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	101.80545	10.23000	101.77785				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL16€ On 20/06/2017 Spot Bond				100.00000	0.00000	104.18360				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			9.52500	104.69211	9.52500	104.66535				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL16€ On 20/06/2017 Spot Bond				100.00000	0.00000	101.67559				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL16€ On 20/06/2017 Spot Bond			1.75000	133.72986	1.75000	133.67668				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL17€ On 20/06/2017 Spot Bond				100.00000	0.00000	101.66321				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL17€ On 20/06/2019 Spot Bond				100.00000	0.00000	101.70741				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL17€ On 20/06/2019 Spot Bond				100.00000	0.00000	101.61898				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	101.75529				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	101.71695				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	102.91775				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	101.79010				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL18€ On 20/09/2022 Spot Bond				100.00000	0.00000	101.69839				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	101.71950				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	101.74246				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	101.74787				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	101.74787				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL195 On 20/06/2017 Spot Bond				100.00000	0.00000	101.84883				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	101.67199				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	101.83469				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	101.96526				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL199 On 20/06/2017 Spot Bond				100.00000	0.00000	101.84883				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	101.77793				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	101.77793				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond				100.00000	0.00000	146.49543				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL204 On 14/02/2023 Spot Bond				100.00000	0.00000	147.49335			0.00	0	0
Total ACL204 SPOT									0.00	0	0
Total For ACL204									0.00	0	0
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	101.57128			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	100.04259			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	101.60478			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	100.88346			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	93.92856			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	101.58532			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	101.58357			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	101.69134			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	100.34236			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	100.74490			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	100.73435			0.00	0	0
Total ACL220 SPOT									0.00	0	0
Total For ACL220									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL221 On 20/09/2021 Spot Bond				100.00000	0.00000	101.68424			0.00	0	0
Total ACL221 SPOT									0.00	0	0
Total For ACL221									0.00	0	0
ACL222 On 20/09/2021 Spot Bond				100.00000	0.00000	101.65773			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	102.00124			0.00	40,000,000	20,000,000
Total ADCB01 SPOT									0.00	40,000,000	20,000,000
Total For ADCB01									0.00	40,000,000	20,000,000
ADCB0 On 08/03/2018 Spot Bond			100.00000	67.64050	100.00000	67.47664			0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	67.64050	100.00000	67.47664			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	99.93067			0.00	0	0
Total ADCB04 SPOT									0.00	0	0
Total For ADCB04									0.00	0	0
ADCB0 On 04/12/2018 Spot Bond				100.00000	0.00000	102.13460			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	41.18627	100.00000	41.08649			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	26.55841	100.00000	26.49406			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	6.26054	100.00000	6.24521			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	100.90609			0.00	0	0
Total AHF2A2 SPOT									0.00	0	0
Total For AHF2A2									0.00	0	0
AHF2B: On 18/10/2018 Spot Bond				100.00000	0.00000	100.93526			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	101.03239			0.00	0	0
Total AHF2C2 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 AHF2C2									0.00	0	0
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
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	100.87694			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	100.88667			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	101.12945			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	101.08097			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	101.47748			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	101.33269			0.00	0	0
Total AHF3C3 SPOT									0.00	0	0
Total For AHF3C3									0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	42.38709	100.00000	42.27779			0.00	0	0
Total AHL01U SPOT									0.00	0	0
Total For AHL01U									0.00	0	0
AHL1AI On 15/04/2020 Spot Bond			100.00000	16.43381	100.00000	16.39143			0.00	0	0
Total AHL1AU SPOT									0.00	0	0
Total For AHL1AU									0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	11.71764	100.00000	11.68743		405,420,000,000.00	4,054,200	4,054,200	
Total AHY2U SPOT								405,420,000,000.00	4,054,200	4,054,200	

Contract 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 AHY2U									405,420,000,000.00	4,054,200	4,054,200
AIG2U On 08/07/2026 Spot Bond			100.00000	9.54467	100.00000	9.52005			301,300,000,000.00	3,013,000	3,013,000
Total AIG2U SPOT									301,300,000,000.00	3,013,000	3,013,000
Total For AIG2U									301,300,000,000.00	3,013,000	3,013,000
AIR01 On 15/03/2019 Spot Bond			8.89500	101.11796	8.89500	101.09404			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			10.19000	107.29382	10.19000	107.26469			0.00	0	30,000,000
Total AIR02 SPOT									0.00	0	30,000,000
Total For AIR02									0.00	0	30,000,000
AIR04 On 29/05/2024 Spot Bond			9.38500	99.21791	9.38500	99.19278			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	12.36288	100.00000	12.33553			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			10.55000	96.04734	10.55000	96.02007			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			3.36000	174.64765	3.36000	174.57065			0.00	0	0
Total AIRL01 SPOT									0.00	0	0
Total For AIRL01									0.00	0	0
APF01 On 26/09/2017 Spot Bond			100.00000		0.00000	101.54522			0.00	0	0
Total APF01 SPOT									0.00	0	0
Total For APF01									0.00	0	0
APF02 On 26/09/2019 Spot Bond			100.00000		0.00000	101.53937			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	100.57519			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	100.88260			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	88.90090	100.00000	88.68873			0.00	0	0
Total AS116U 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 AS116U										0.00	0	0
AS120L On 01/02/2018 Spot Bond			100.00000	58.77050	100.00000	58.62813				0.00	0	0
Total AS120U SPOT										0.00	0	0
Total For AS120U										0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	21.27895	100.00000	21.22740				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	21.27895	100.00000	21.22740				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	3.89287	100.00000	3.88595				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	0.10801	100.00000	0.10789				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	13.16201	100.00000	13.13013				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	22.26465	100.00000	22.21071				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	33.60510	100.00000	33.52369				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	101.61904				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	105.12570				0.00	0	0
Total ASN012 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 ASN012										0.00	0	0
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN02: On 09/06/2017 Spot Bond				100.00000	0.00000	116.03238				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			3.22000	244.55794	3.22000	244.45096				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	100.48471				0.00	140,000,000	70,000,000
Total ASN028 SPOT										0.00	140,000,000	70,000,000
Total For ASN028										0.00	140,000,000	70,000,000
ASN03: On 19/09/2017 Spot Bond				100.00000	0.00000	98.26646				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	100.35130				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			3.23500	217.69770	3.23500	217.60237				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	100.89936				0.00	0	0
Total ASN057 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 ASN057										0.00	0	0
ASN05: On 22/04/2020 Spot Bond				100.00000	0.00000	100.79502				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05: On 28/04/2020 Spot Bond				100.00000	0.00000	100.68574				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06: On 30/04/2020 Spot Bond				100.00000	0.00000	100.57258				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06: On 14/05/2018 Spot Bond				100.00000	0.00000	99.48043				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN06: On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 01/06/2018 Spot Bond				100.00000	0.00000	99.81609				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN06: On 15/06/2018 Spot Bond				100.00000	0.00000	101.65899				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN06: On 07/02/2020 Spot Bond				100.00000	0.00000	100.40743				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07: 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
ASN07: On 20/07/2018 Spot Bond				100.00000	0.00000	97.53568				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN07: On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN07: On 20/06/2020 Spot Bond				100.00000	0.00000	101.90313				0.00	0	0
Total ASN078 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN078										0.00	0	0
ASN08 On 20/09/2020 Spot Bond				100.00000	0.00000	101.63645				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08 On 10/12/2017 Spot Bond				100.00000	0.00000	101.90976				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	101.36535				0.00	307,200,000	138,100,000
Total ASN083 SPOT										0.00	307,200,000	138,100,000
Total For ASN083										0.00	307,200,000	138,100,000
ASN08 On 03/09/2020 Spot Bond				100.00000	0.00000	99.67661				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	101.42445				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	125.38921				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	101.09523				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	100.85591				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN094										0.00	0	0
ASN094 On 10/11/2020 Spot Bond				100.00000	0.00000	100.36301				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN096 On 20/12/2020 Spot Bond				100.00000	0.00000	71.74194				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	99.77944				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	101.68083				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	102.00587				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN114 On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN114 SPOT										0.00	0	0
Total For ASN114										0.00	0	0
ASN115 On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN119 On 27/01/2018 Spot Bond				100.00000	0.00000	100.64632				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	102.13083				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	101.65000				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	99.99963				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	100.00768				0.00	0	0
Total ASN129 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN129										0.00	0	0
ASN13 On 24/02/2019 Spot Bond				100.00000	0.00000	99.99966				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN13 On 03/03/2019 Spot Bond				100.00000	0.00000	99.70874				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	99.71113				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	102.11319				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	84.53000				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			3.58000	140.92905	3.58000	140.86595				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	84.53000				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	101.63668				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	104.16765				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14 On 28/04/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0

Contract 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 ASN144										0.00	0	0
ASN14: On 20/06/2021 Spot Bond				100.00000	0.00000	58.51370				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond				100.00000	0.00000	100.51317				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14: On 04/05/2021 Spot Bond				100.00000	0.00000	100.51317				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN14: On 31/01/2022 Spot Bond			3.62500	140.65623	3.62500	140.59310				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15: On 31/05/2021 Spot Bond				100.00000	0.00000	106.76410				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15: On 04/05/2021 Spot Bond				100.00000	0.00000	99.77466				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN15: On 31/03/2031 Spot Bond			4.00000	90.48940	4.00000	158.21849				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15: On 29/06/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15: On 06/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15: On 27/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16: On 08/08/2021 Spot Bond				100.00000	0.00000	100.42395				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16: On 19/08/2021 Spot Bond				100.00000	0.00000	100.02712				0.00	0	0
Total ASN161 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 ASN161										0.00	0	0
ASN16: On 29/08/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16: On 06/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16: On 20/06/2021 Spot Bond				100.00000	0.00000	101.77787				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	99.86273				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	99.78919				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	101.58760				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	100.97040				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	64.63718	100.00000	64.48059				0.00	0	0
Total ASN38U 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 ASN38U										0.00	0	0
ASN39I On 20/12/2017 Spot Bond			100.00000	64.69445	100.00000	64.53773				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40I On 20/12/2017 Spot Bond			100.00000	64.43673	100.00000	64.28063				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	65.01635	100.00000	64.85885				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	6.45197	100.00000	6.43634				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	43.56174	100.00000	43.45505				0.00	0	0
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	101.68289				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			8.89500	102.55354	8.89500	102.52915				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	101.64467				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	33.97696	100.00000	33.89466				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	101.66117				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			9.52000	104.60233	9.52000	104.57561				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			9.66000	100.15843	9.66000	100.13275				0.00	0	0
Total BAW21 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 BAW21										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.30000	101.52336	9.30000	101.49828				0.00	0	0
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond				100.00000	0.00000	101.79160				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	87.71084	100.00000	87.50000				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	101.92387				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	100.38206				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	14.67590	100.00000	14.63008				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	12.85049	100.00000	12.81037				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	101.91332				0.00	0	0
Total BAW3 SPOT										0.00	0	0
Total For BAW3										0.00	0	0
BAW8 On 02/10/2017 Spot Bond			9.20000	101.63956	9.20000	101.61476				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			12.07426	101.60188	12.07426	101.55984				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			12.10437	101.41673	12.10437	101.38727				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			9.45000	101.82345	9.45000	101.79733				0.00	0	0
Total BAYA24 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 BAYA24										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond				100.00000	0.00000	100.29168				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA25 On 30/09/2017 Spot Bond			11.90000	98.83677	11.90000	100.93923				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	101.73466				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			11.39500	93.57265	11.39500	102.69859				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	101.69046				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	101.72696				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	101.03051				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	100.66157				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	101.72730				0.00	0	0
Total BAYA42 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 BAYA42										0.00	0	0
BAYA42 On 31/03/2019 Spot Bond				100.00000	0.00000	101.72741				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	101.82186				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA51 On 31/03/2019 Spot Bond				100.00000	0.00000	101.85154				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA52 On 30/09/2017 Spot Bond				100.00000	0.00000	101.47132				0.00	0	0
Total BAYA53 SPOT										0.00	0	0
Total For BAYA53										0.00	0	0
BAYA53 On 30/09/2019 Spot Bond				100.00000	0.00000	101.85167				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA54 On 31/03/2018 Spot Bond				100.00000	0.00000	101.80022				0.00	0	0
Total BAYA55 SPOT										0.00	0	0
Total For BAYA55										0.00	0	0
BAYA55 On 31/03/2020 Spot Bond				100.00000	0.00000	101.66760				0.00	0	0
Total BAYA56 SPOT										0.00	0	0
Total For BAYA56										0.00	0	0
BAYA56 On 31/03/2022 Spot Bond				100.00000	0.00000	101.80554				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	102.20153				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				100.00000	0.00000	102.20134				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB06 On 31/03/2020 Spot Bond				100.00000	0.00000	102.20143				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				100.00000	0.00000	107.62930				0.00	0	0
Total BAYB08 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 BAYB08										0.00	0	0
BAYB0 On 30/09/2018 Spot Bond				100.00000	0.00000	101.94624				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYD1 On 30/06/2035 Spot Bond			100.00000	21.38855	100.00000	21.33618				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2 On 30/06/2035 Spot Bond			100.00000	19.46599	100.00000	19.41832				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3 On 30/06/2035 Spot Bond			100.00000	12.01604	100.00000	11.98661				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4 On 30/06/2035 Spot Bond			100.00000	12.02758	100.00000	11.99844				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5 On 30/06/2035 Spot Bond			100.00000	14.52798	100.00000	14.49239				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6 On 30/06/2035 Spot Bond			100.00000	12.58823	100.00000	12.55741				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC119L On 24/05/2017 Spot Bond			100.00000	99.72678	100.00000	100.00000				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	84.10138	100.00000	83.90805				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	101.09222				0.00	0	0
Total BCJ06 SPOT										0.00	0	0
Total For BCJ06										0.00	0	0
BCJ09 On 25/07/2017 Spot Bond			100.00000		0.00000	100.67804				0.00	0	0
Total BCJ09 SPOT										0.00	0	0
Total For BCJ09										0.00	0	0
BCJ10 On 12/07/2017 Spot Bond			100.00000		0.00000	101.03463				0.00	0	0
Total BCJ10 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BCJ10										0.00	0	0
BCJ11 On 14/11/2017 Spot Bond				100.00000	0.00000	100.21338				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	101.47236	8.65000	101.43693				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	100.78081				0.00	0	0
Total BCJ13 SPOT										0.00	0	0
Total For BCJ13										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	21.11857	100.00000	21.06741				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	21.11857	100.00000	21.06741				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			2.68000	101.54138	2.68000	200.97940				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			8.67000	91.01868	8.67000	177.61325				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			8.67000	92.31390	8.67000	178.12284				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			9.05500	94.41378	9.05500	94.39095				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			8.04500	100.37271	8.04500	100.35120				0.00	0	0
Total BEER02 SPOT										0.00	0	0
Total For BEER02										0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	8.62539	100.00000	8.60450				0.00	0	0
Total BG1A7U 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 BG1A7U										0.00	0	0
BG1A8 On 21/11/2032 Spot Bond			100.00000	7.46418	100.00000	7.44610				0.00	0	0
Total BG1A8U SPOT										0.00	0	0
Total For BG1A8U										0.00	0	0
BG1B2 On 23/11/2032 Spot Bond			100.00000	7.46418	100.00000	7.44610				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	7.91857	100.00000	7.89938				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	0.00012	100.00000	0.00012				0.00	0	0
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2 On 21/11/2032 Spot Bond			100.00000	10.59440	100.00000	10.56874				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2 On 21/11/2032 Spot Bond			100.00000	14.63339	100.00000	14.59794				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	100.69728				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2019 Spot Bond			10.44500	101.00661	10.44500	100.97867				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	101.73710				0.00	0	0
Total BGL03 SPOT										0.00	0	0
Total For BGL03										0.00	0	0
BGL04 On 05/02/2025 Spot Bond			10.44500	100.94059	10.44500	102.05809				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			10.98000	104.55384	10.98000	103.50110				0.00	0	0
Total BGL05 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 BGL05										0.00	0	0
BGL06 On 04/09/2025 Spot Bond				100.00000	0.00000	103.31454				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2027 Spot Bond			11.68500	103.35887	11.68500	103.07245				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	99.65719				0.00	0	0
Total BGL08 SPOT										0.00	0	0
Total For BGL08										0.00	0	0
BGL09 On 29/09/2020 Spot Bond			10.98000	102.88322	10.98000	102.85335				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	100.57694				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			11.36000	105.75486	11.36000	103.95608				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	101.74492				0.00	0	0
Total BGL12 SPOT										0.00	0	0
Total For BGL12										0.00	0	0
BGL13 On 20/08/2021 Spot Bond			11.40000	104.12652	11.40000	104.09464				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	100.63844				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	102.11022				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	102.03767				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	100.07058				0.00	0	0
Total BID04 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 BID04										0.00	0	0
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	100.57563				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			8.79500	103.64930	8.79500	103.62480				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
BLG1A6 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	101.44135				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	101.56117				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	103.61832				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC166 On 21/05/2017 Spot Bond				100.00000	0.00000	100.00000				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	99.81082				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	99.72677				0.00	0	0
Total BTC168 SPOT										0.00	0	0
Total For BTC168										0.00	0	0
BTC169 On 07/06/2017 Spot Bond				100.00000	0.00000	99.70594				0.00	0	0
Total BTC169 SPOT										0.00	0	0
Total For BTC169										0.00	0	0
BTC170 On 14/06/2017 Spot Bond				100.00000	0.00000	101.67916				0.00	0	0
Total BTC170 SPOT										0.00	0	0
Total For BTC170										0.00	0	0
BTC171 On 30/06/2017 Spot Bond				100.00000	0.00000	99.22114				0.00	26,700,000,000	14,100,000,000
Total BTC171 SPOT										0.00	26,700,000,000	14,100,000,000

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 For BTC171										0.00	26,700,000,000	14,100,000,000
BTC17: On 07/07/2017 Spot Bond				100.00000	0.00000	99.07013				0.00	0	0
Total BTC173 SPOT										0.00	0	0
Total For BTC173										0.00	0	0
BTC17: On 12/07/2017 Spot Bond				100.00000	0.00000	98.96794				0.00	0	0
Total BTC174 SPOT										0.00	0	0
Total For BTC174										0.00	0	0
BTC17: On 07/08/2017 Spot Bond				100.00000	0.00000	98.42428				0.00	0	0
Total BTC175 SPOT										0.00	0	0
Total For BTC175										0.00	0	0
BTC17: On 07/08/2017 Spot Bond				100.00000	0.00000	98.42151				0.00	0	0
Total BTC176 SPOT										0.00	0	0
Total For BTC176										0.00	0	0
BTC17: On 17/08/2017 Spot Bond				100.00000	0.00000	98.21366				0.00	0	0
Total BTC177 SPOT										0.00	0	0
Total For BTC177										0.00	0	0
BTC17: On 22/08/2017 Spot Bond			100.00000	80.39648	100.00000	80.21978			560,000,000,000,000.00	35,600,000,000	35,600,000,000	
Total BTC178 SPOT									50,000,000,000,000.00	35,600,000,000	35,600,000,000	
Total For BTC178									50,000,000,000,000.00	35,600,000,000	35,600,000,000	
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	101.46852				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	101.51568				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ1: On 19/11/2018 Spot Bond				100.00000	0.00000	100.02445				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BWZJ1: On 10/11/2019 Spot Bond				100.00000	0.00000	100.36488				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond				100.00000	0.00000	100.37424				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	12.82328	100.00000	12.79188				0.00	0	0
Total BX161U 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 BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	12.82328	100.00000	12.79188				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	12.85676	100.00000	12.82526				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	12.85676	100.00000	12.82526				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	45.27621	100.00000	45.16533				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	19.75662	100.00000	19.70823				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			15.09500	98.15227	15.09500	98.11346				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	101.86429				0.00	0	0
Total CBL13 SPOT										0.00	0	0
Total For CBL13										0.00	0	0
CBL14 On 01/02/2019 Spot Bond			12.89500	101.57951	12.89500	101.54446				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	99.04004				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			12.39500	100.18674	12.39500	100.15346				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	101.74088				0.00	140,000,000	270,000,000
Total CBL20 SPOT										0.00	140,000,000	270,000,000
Total For CBL20										0.00	140,000,000	270,000,000
CBL22 On 06/05/2020 Spot Bond			9.68000	97.46449	9.68000	97.43946				0.00	0	0
Total CBL22 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 CBL22										0.00	0	0
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	100.16189				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	100.60627				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	100.39849				0.00	0	0
Total CBL25 SPOT										0.00	0	0
Total For CBL25										0.00	0	0
CBL26 On 06/05/2021 Spot Bond			9.98000	104.17570	9.98000	104.14814				0.00	0	0
Total CBL26 SPOT										0.00	0	0
Total For CBL26										0.00	0	0
CBL27 On 12/05/2020 Spot Bond				100.00000	0.00000	100.30935				0.00	0	0
Total CBL27 SPOT										0.00	0	0
Total For CBL27										0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.47500	114.51088	10.47500	114.47876				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			10.47500	110.80416	10.47500	110.77309				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			10.55000	105.31010	10.55000	105.28068				0.00	0	0
Total CCT03 SPOT										0.00	0	0
Total For CCT03										0.00	0	0
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	102.21013				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	108.16310	10.00000	108.13490				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	101.06524				0.00	0	0
Total CGR15 SPOT										0.00	0	0
Total For CGR15										0.00	0	0
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	101.86083				0.00	0	0
Total CGR16 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 CGR16										0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	100.91595				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	53.87543	100.00000	53.74491				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	45.35664	100.00000	47.51858				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	44.36544	100.00000	44.25679				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	101.37456				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	100.50066				0.00	30,000,000	15,000,000
Total CGR23 SPOT										0.00	30,000,000	15,000,000
Total For CGR23										0.00	30,000,000	15,000,000
CGR24 On 08/02/2021 Spot Bond				100.00000	0.00000	102.03206				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	101.80680				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	101.44483				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	99.97016				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	100.40228				0.00	0	0
Total CGR28 SPOT										0.00	0	0
Total For CGR28										0.00	0	0
CGR29 On 08/02/2021 Spot Bond				100.00000	0.00000	100.51529				0.00	0	0
Total CGR29 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 CGR29										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	101.50833				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	101.55917				0.00	0	75,416,700
Total CIG04 SPOT										0.00	0	75,416,700
Total For CIG04										0.00	0	75,416,700
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	101.61783				0.00	0	78,541,700
Total CIG05 SPOT										0.00	0	78,541,700
Total For CIG05										0.00	0	78,541,700
CIG06 On 28/08/2018 Spot Bond				100.00000	0.00000	99.86604				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	101.50063				0.00	0	0
Total CIG07 SPOT										0.00	0	0
Total For CIG07										0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	27.06581	100.00000	27.00024				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	100.63213				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	100.64798				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	100.67343				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
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

Contract 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 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	104.00129	10.11000	103.97295				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	136.42771	3.14000	138.49292				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			3.55000	142.07601	3.55000	135.56866				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	108.16300	10.00000	108.13500				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	108.16300	10.00000	108.13500				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	95.99959	13.50000	95.96495				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	102.29789	9.35000	102.27207				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			9.32500	102.08655	9.32500	102.06127				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	102.07269				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN27 On 20/06/2017 Spot Bond				100.00000	0.00000	101.65876				0.00	0	0
Total CLN272 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 CLN272									0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	101.63668			0.00	0	0
Total CLN273 SPOT									0.00	0	0
Total For CLN273									0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	101.65656			0.00	0	0
Total CLN274 SPOT									0.00	0	0
Total For CLN274									0.00	0	0
CLN274 On 22/05/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN275 SPOT									0.00	0	0
Total For CLN275									0.00	0	0
CLN275 On 25/05/2017 Spot Bond				100.00000	0.00000	99.97335			0.00	0	0
Total CLN277 SPOT									0.00	0	0
Total For CLN277									0.00	0	0
CLN277 On 20/06/2017 Spot Bond				100.00000	0.00000	101.66111			0.00	0	0
Total CLN278 SPOT									0.00	0	0
Total For CLN278									0.00	0	0
CLN278 On 07/06/2017 Spot Bond				100.00000	0.00000	101.99129			0.00	0	0
Total CLN280 SPOT									0.00	0	0
Total For CLN280									0.00	0	0
CLN280 On 10/08/2017 Spot Bond				100.00000	0.00000	100.39119			0.00	0	0
Total CLN288 SPOT									0.00	0	0
Total For CLN288									0.00	0	0
CLN288 On 30/08/2017 Spot Bond				100.00000	0.00000	99.90909			0.00	0	0
Total CLN289 SPOT									0.00	0	0
Total For CLN289									0.00	0	0
CLN289 On 26/06/2017 Spot Bond				100.00000	0.00000	101.65081			0.00	0	0
Total CLN290 SPOT									0.00	0	0
Total For CLN290									0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	101.64184			0.00	0	0
Total CLN291 SPOT									0.00	0	0
Total For CLN291									0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	101.79245			0.00	0	0
Total CLN292 SPOT									0.00	0	0
Total For CLN292									0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	108.16300	10.00000	108.13500			0.00	0	0
Total CLN292/JIBAR SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN292/JIBAR									0.00	0	0
CLN292 On 30/06/2017 Spot Bond				100.00000	0.00000	101.51595			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	101.62610			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	101.54860			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	101.84344			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	101.53964			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	101.57179			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	101.55413			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	102.09916			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
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

Contract 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 CLN305										0.00	0	0
CLN311 On 14/11/2022 Spot Bond				100.00000	0.00000	100.25106				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			10.92500	94.68559	10.92500	94.65823				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			11.44500	96.02380	11.44500	95.99477				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN316 On 30/06/2017 Spot Bond				100.00000	0.00000	101.49447				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN317 On 20/03/2023 Spot Bond				100.00000	0.00000	101.86992				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond				100.00000	0.00000	100.24626				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN319 On 24/07/2017 Spot Bond				100.00000	0.00000	100.77875				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN320 On 30/04/2018 Spot Bond				100.00000	0.00000	100.62009				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	100.57967	8.80500	100.56354				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN322 On 24/07/2017 Spot Bond				100.00000	0.00000	100.78522				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	101.73747				0.00	0	0
Total CLN325 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 CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	101.76399				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	101.86631				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	101.96480				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	101.91950				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	101.49447				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	100.68872				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	102.93899				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	101.50193				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	101.98985				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	101.58357				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond				100.00000	0.00000	100.89631				0.00	0	0
Total CLN345 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 CLN345										0.00	0	0
CLN345 On 28/07/2017 Spot Bond				100.00000	0.00000	100.68311				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	101.46464				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	100.64721				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	100.57861				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	100.77470				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	101.54472				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			10.10500	104.01796	10.10500	103.99010				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	101.66396				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	100.48464				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			12.24500	105.61757	12.24500	105.58347				0.00	0	0
Total CLN365 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 CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.00000	0.00000	100.50175				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			12.27500	105.64278	12.27500	105.60802				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	107.85289	10.02000	107.82376				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	98.75689				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	100.76086				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	83.99932				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	101.64183				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	101.67188				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	101.67204				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	101.54965				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			9.38000	103.32098	9.38000	103.29525				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 30/06/2017 Spot Bond				100.00000	0.00000	101.32047				0.00	0	0
Total CLN377 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 CLN377										0.00	0	0
CLN377 On 20/06/2019 Spot Bond				100.00000	0.00000	101.82231				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	99.83257	10.98000	99.80358				13,176,000,000,000.00	1,200,000,000	1,200,000,000
Total CLN379 SPOT										13,176,000,000,000.00	1,200,000,000	1,200,000,000
Total For CLN379										13,176,000,000,000.00	1,200,000,000	1,200,000,000
CLN379 On 20/09/2024 Spot Bond			11.00000	101.93904	11.00000	101.90938				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond				100.00000	0.00000	101.84837				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 22/07/2017 Spot Bond				100.00000	0.00000	100.73827				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN383 On 20/09/2024 Spot Bond			12.03500	102.11812	12.03500	102.08570				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				100.00000	0.00000	102.00382				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				100.00000	0.00000	101.67175				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				100.00000	0.00000	100.80208				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				100.00000	0.00000	101.76920				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN389 On 20/12/2019 Spot Bond				100.00000	0.00000	86.30848				0.00	0	0
Total CLN393 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 CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				100.00000	0.00000	101.68071				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 02/03/2018 Spot Bond				100.00000	0.00000	99.79292				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN395 On 20/03/2020 Spot Bond				100.00000	0.00000	101.80460				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond				100.00000	0.00000	102.74418				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond				100.00000	0.00000	100.23857				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	100.23737				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	101.68060				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 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
CLN401 On 30/06/2017 Spot Bond				100.00000	0.00000	101.46834				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0
CLN402 On 30/06/2017 Spot Bond				100.00000	0.00000	101.40494				0.00	0	0
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0
CLN403 On 21/02/2018 Spot Bond				100.00000	0.00000	100.05832				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN404 On 20/06/2020 Spot Bond				100.00000	0.00000	98.25758				0.00	0	0
Total CLN406 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 CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond				100.00000	0.00000	101.68944				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN408 On 18/07/2020 Spot Bond				100.00000	0.00000	101.08051				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.00000	0.00000	101.84843				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond				100.00000	0.00000	101.85726				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond				100.00000	0.00000	101.08535				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				100.00000	0.00000	101.83077				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				100.00000	0.00000	102.16604				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN415 On 20/09/2020 Spot Bond				100.00000	0.00000	101.91905				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN416 On 18/07/2020 Spot Bond				100.00000	0.00000	101.14827				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN417 On 20/09/2020 Spot Bond			4.00000	100.71284	4.00000	112.57574				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN418 On 23/09/2020 Spot Bond				100.00000	0.00000	101.83122				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN419 On 20/12/2020 Spot Bond				100.00000	0.00000	102.00733				0.00	0	0
Total CLN419 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 CLN419										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	47.19280	7.01000	47.77868				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	102.02498				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	100.98515				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	104.93189				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	104.08249				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	100.24510				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	102.37761				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				100.00000	0.00000	113.65246				0.00	0	0
Total CLN430 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 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	101.42540				0.00	0	0
Total CLN435 SPOT										0.00	0	0
Total For CLN435										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				100.00000	0.00000	101.83963				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	101.76016				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	100.57298				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	103.25652				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
Total CLN442 SPOT										0.00	0	0
Total For CLN442										0.00	0	0
CLN44 On 23/05/2021 Spot Bond				100.00000	0.00000	100.02573				0.00	0	0
Total CLN444 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 CLN444										0.00	0	0
CLN444 On 24/05/2021 Spot Bond			9.98000	104.44056	9.98000	104.41293				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	101.20136				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	101.30188				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	101.23702				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	101.25599				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	101.29827				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	101.23836				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			4.25000	136.92992	4.25000	136.86613				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			6.13000	98.81935	6.13000	98.76831				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			5.77000	101.26928	5.77000	101.21795				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	99.99970				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN455 On 20/12/2021 Spot Bond				100.00000	0.00000	102.06397				0.00	0	0
Total CLN456 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 CLN456										0.00	0	0
CLN456 On 17/11/2021 Spot Bond				100.00000	0.00000	100.18515				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	99.87439				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	101.40920				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	99.87575				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	100.26138				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			10.55000	104.78107	10.55000	104.75132				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	100.02304				0.00	0	0
Total CLN463 SPOT										0.00	0	0
Total For CLN463										0.00	0	0
CLN463 On 13/03/2022 Spot Bond			9.85500	102.68090	9.85500	102.65407				0.00	0	626,470,000
Total CLN464 SPOT										0.00	0	626,470,000
Total For CLN464										0.00	0	626,470,000
CLN464 On 14/03/2020 Spot Bond				100.00000	0.00000	101.76991				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	100.05004				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	101.37292				0.00	0	0
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	101.39750				0.00	0	0
Total CLN468 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 CLN468										0.00	0	0
CLN468 On 28/03/2022 Spot Bond				100.00000	0.00000	100.93645				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN470 On 07/05/2018 Spot Bond				100.00000	0.00000	100.45589				0.00	0	0
Total CLN470 SPOT										0.00	0	0
Total For CLN470										0.00	0	0
CLN471 On 17/05/2019 Spot Bond				100.00000	0.00000	100.29007				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN472 On 19/11/2022 Spot Bond				100.00000	0.00000	100.19601				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	205.03397				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.05500	94.41378	9.05500	94.39095				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			8.67000	40.31483	8.67000	177.61325				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.67000	40.84170	8.67000	178.12284				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF07 On 20/06/2017 Spot Bond				100.00000	0.00000	101.68089				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF08 On 10/07/2017 Spot Bond				100.00000	0.00000	101.18446				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF09 On 20/06/2017 Spot Bond				100.00000	0.00000	101.69858				0.00	0	0
Total CLNF09 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 CLNF09										0.00	0	0
CLNF1 On 24/07/2017 Spot Bond				100.00000	0.00000	100.77875				0.00	0	0
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	101.56774				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	101.63667				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	102.09773				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	101.63661				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	101.69827				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	100.29465				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	100.99439				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			8.65000	104.56062	8.65000	104.53629				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			9.30500	112.79690	9.30500	118.85295				0.00	0	1,000,000,000
Total COJ05 SPOT										0.00	0	1,000,000,000
Total For COJ05										0.00	0	1,000,000,000
COJ07 On 23/03/2021 Spot Bond			9.59000	105.55692	9.59000	105.53004				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			10.65000	109.43835	10.65000	109.40715				0.00	0	0
Total COJ08 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 COJ08										0.00	0	0
COJG0 On 09/06/2024 Spot Bond			9.99500	105.58057	9.99500	105.55228				0.00	0	0
Total COJG01 SPOT										0.00	0	0
Total For COJG01										0.00	0	0
COT01 On 03/04/2023 Spot Bond			10.17000	96.67792	10.17000	96.65171				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			11.38000	94.16914	11.38000	94.14068				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			11.40000	87.71436	11.40000	92.40040				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	18.79187	100.00000	18.74635				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	18.84657	100.00000	18.80091				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	32.50186	100.00000	32.42312				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	40.53464	100.00000	40.43537				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	33.64089	100.00000	33.55939				0.00	0	0
Total CPL06U 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 CPL06U									0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.35500	102.07703	11.35500	102.04589			0.00	0	0
Total CPV01 SPOT									0.00	0	0
Total For CPV01									0.00	0	0
CS001 On 31/03/2018 Spot Bond				100.00000	0.00000	100.22611			0.00	0	0
Total CS001 SPOT									0.00	0	0
Total For CS001									0.00	0	0
CS002 On 17/12/2020 Spot Bond				100.00000	0.00000	100.21481			0.00	0	0
Total CS002 SPOT									0.00	0	0
Total For CS002									0.00	0	0
CS003 On 12/08/2021 Spot Bond				100.00000	0.00000	98.99393			0.00	0	0
Total CS003 SPOT									0.00	0	0
Total For CS003									0.00	0	0
DEN38U On 10/06/2018 Spot Bond			100.00000	45.80755	100.00000	45.69657			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	39.40089	100.00000	39.30544			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	46.37990	100.00000	46.26754			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			8.22500	100.55235	8.22500	100.53032			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	101.01878	6.86000	101.00024			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	99.88313			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	101.46229			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	99.88313			0.00	0	0
Total DENG67 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 DENG67									0.00	0	0
DENG6 On 29/08/2017 Spot Bond				100.00000	0.00000	99.88313			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	97.81311			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	101.15115			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	91.09523	100.00000	90.87305			0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	91.09523	100.00000	90.87305			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	85.03964	100.00000	84.84505			0.00	0	0
Total DNG60U SPOT									0.00	0	0
Total For DNG60U									0.00	0	0
DOL00 On 20/09/2018 Spot Bond				100.00000	0.00000	102.12239			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL00 On 24/01/2019 Spot Bond				100.00000	0.00000	101.16099			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL00 On 20/12/2019 Spot Bond				100.00000	0.00000	69.87717			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			9.15000	103.50806	9.15000	103.48262			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			8.64500	104.67403	8.64500	104.64956			0.00	0	79,080,000
Total DV22 SPOT									0.00	0	79,080,000
Total For DV22									0.00	0	79,080,000
DV22/R On 07/02/2020 Spot Bond			100.00000	22.11237	100.00000	22.06289			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			9.68000	103.76175	9.68000	103.73466			0.00	0	203,660,000

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 DV23 SPOT										0.00	0	203,660,000
Total For DV23										0.00	0	203,660,000
DV23/R On 27/02/2023 Spot Bond			100.00000	12.99472	100.00000	12.96564				0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	12.99472	100.00000	12.96564				0.00	0	0
Total DV23/R2023 SPOT										0.00	0	0
Total For DV23/R2023										0.00	0	0
DV24 On 18/02/2024 Spot Bond			9.70500	102.46820	9.70500	102.44137				0.00	0	9,250,000
Total DV24 SPOT										0.00	0	9,250,000
Total For DV24										0.00	0	9,250,000
DV24/R On 18/02/2024 Spot Bond			9.69000	102.54116	9.69000	102.51436				0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	102.54116	9.69000	102.51436				0.00	0	0
Total DV24/R2023 SPOT										0.00	0	0
Total For DV24/R2023										0.00	0	0
DV29 On 18/02/2029 Spot Bond			10.95000	97.10410	10.95000	97.07551				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	102.64746	10.10000	102.61952				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	102.64746	10.10000	102.61952				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	100.00000				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	100.01289				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	99.93245				0.00	0	0
Total DVC25 SPOT										0.00	0	0
Total For DVC25										0.00	0	0
DVC26 On 29/11/2017 Spot Bond				100.00000	0.00000	99.89271				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	101.24419				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	100.48426				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DVF19 SPOT									0.00	0	0
Total For DVF19									0.00	0	0
DVF20 On 29/11/2019 Spot Bond				100.00000	0.00000	99.88664			0.00	0	0
Total DVF20 SPOT									0.00	0	0
Total For DVF20									0.00	0	0
DVF20I On 28/03/2020 Spot Bond				100.00000	0.00000	101.36011			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	99.88224			0.00	0	0
Total DVF21 SPOT									0.00	0	0
Total For DVF21									0.00	0	0
DVF22 On 28/03/2022 Spot Bond				100.00000	0.00000	101.40665			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			8.32500	118.41432	8.32500	118.38765		89,060,017,500.00	10,697,900	313,490,400	
Total E170 SPOT								89,060,017,500.00	10,697,900	313,490,400	
Total For E170								89,060,017,500.00	10,697,900	313,490,400	
E170/R On 01/08/2020 Spot Bond			100.00000	23.90976	100.00000	23.85626		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			9.05500	103.30769	9.05500	103.28283		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			9.19000	104.01786	9.19000	103.99247		0.00	0	0	
Total ECN22 SPOT								0.00	0	0	
Total For ECN22								0.00	0	0	
ECN24 On 14/03/2024 Spot Bond			9.64500	103.41528	9.64500	103.38882		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			3.48000	104.28704	3.48000	104.24079		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	100.91880		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EFS00B SPOT										0.00	0	0
Total For EFS00B										0.00	0	0
EFS0A 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
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	100.74486				0.00	0	0
Total EFS0A2 SPOT										0.00	0	0
Total For EFS0A2										0.00	0	0
EFS0C On 28/10/2023 Spot Bond			100.00000	17.76208	100.00000	17.71858				0.00	0	0
Total EFS0CU SPOT										0.00	0	0
Total For EFS0CU										0.00	0	0
EL037 On 31/01/2037 Spot Bond			3.08000	100.89253	3.08000	100.84873				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	114.77902	2.25000	114.73179				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			3.08000	126.59671	3.08000	126.54194				0.00	0	0
Total EL28 SPOT										0.00	0	0
Total For EL28										0.00	0	0
EL29 On 19/11/2029 Spot Bond			3.09000	113.39844	3.09000	113.34934				0.00	0	0
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			3.11000	113.19031	3.11000	113.14108				0.00	0	0
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			3.12000	104.22988	3.12000	104.18457				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			3.07000	101.56450	3.07000	101.52043				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	114.77902	2.25000	114.73179				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			9.18000	107.11532	9.18000	107.08876				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			9.26000	106.74067	9.26000	106.71442				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			10.45000	98.62004	10.45000	98.59274				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			10.73500	90.17126	10.73500	94.03712				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			11.00000	98.92369	11.00000	99.66516				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			10.55000	102.68614	10.55000	103.33452				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	99.88481				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	100.40114				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	100.01982				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	99.79030				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	101.91749				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF009 On 30/03/2018 Spot Bond				100.00000	0.00000	101.31513				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	100.40663				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF01L On 01/09/2018 Spot Bond			100.00000	40.27044	100.00000	40.17288				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF02L On 01/09/2019 Spot Bond			100.00000	16.49477	100.00000	16.45481				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPFC2 On 06/09/2017 Spot Bond				100.00000	0.00000	101.85430				0.00	0	0
Total EPFC27 SPOT										0.00	0	0
Total For EPFC27										0.00	0	0
EPFC2 On 06/11/2017 Spot Bond				100.00000	0.00000	100.37961				0.00	0	0
Total EPFC29 SPOT										0.00	0	0
Total For EPFC29										0.00	0	0
EPFC3 On 02/03/2018 Spot Bond				100.00000	0.00000	99.69163				0.00	0	0
Total EPFC30 SPOT										0.00	0	0
Total For EPFC30										0.00	0	0
EPFC3 On 06/09/2017 Spot Bond				100.00000	0.00000	101.80185				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	100.43651				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	31.11428	100.00000	31.03808				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	97.20252				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			12.39500	98.05191	12.39500	98.01969				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	99.91659				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	44.16764	100.00000	44.05947				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS08:On 04/10/2018 Spot Bond			100.00000	44.26288	100.00000	44.15448			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	100.17769			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	100.17809			0.00	0	0
Total ERS3B5 SPOT									0.00	0	0
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	100.18698			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	100.19641			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	108.16300	10.00000	108.13500			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	100.17139			0.00	0	0
Total ERSA15 SPOT									0.00	0	0
Total For ERSA15									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.04205			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	100.16483			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	100.40306			0.00	0	0
Total ERSA20 SPOT									0.00	0	0
Total For ERSA20									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	99.73413			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	100.62649			0.00	0	0
Total ERSA22 SPOT									0.00	0	0
Total For ERSA22									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	100.17584			0.00	0	0
Total ERSA23 SPOT									0.00	0	0
Total For ERSA23									0.00	0	0
ES18 On 20/04/2018 Spot Bond			8.23500	101.73770	8.23500	101.71526			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	100.86847	9.25000	100.84354			0.00	0	0
Total ES18/R204 SPOT									0.00	0	0
Total For ES18/R204									0.00	0	0
ES23 On 25/01/2023 Spot Bond			8.98500	107.72288	8.98500	107.69673		1,572,427,113,000.00	175,005,800	314,122,700	
Total ES23 SPOT								1,572,427,113,000.00	175,005,800	314,122,700	
Total For ES23								1,572,427,113,000.00	175,005,800	314,122,700	
ES23/R On 25/01/2023 Spot Bond			10.00000	103.28759	10.00000	103.25975		0.00	0	0	
Total ES23/R2023 SPOT								0.00	0	0	
Total For ES23/R2023								0.00	0	0	
ES26 On 02/04/2026 Spot Bond			9.76000	89.96395	9.76000	89.94054		230,183,744,000.00	23,584,400	12,738,324,400	
Total ES26 SPOT								230,183,744,000.00	23,584,400	12,738,324,400	
Total For ES26								230,183,744,000.00	23,584,400	12,738,324,400	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES26/R On 02/04/2026 Spot Bond			7.85000	101.12124	7.85000	101.09998			0.00	0	0
Total ES26/R186 SPOT									0.00	0	0
Total For ES26/R186									0.00	0	0
ES33 On 15/09/2033 Spot Bond			10.57500	77.76321	10.61000	77.52148		274,218,210,000.00		25,930,800	57,088,056,900
Total ES33 SPOT								274,218,210,000.00		25,930,800	57,088,056,900
Total For ES33								274,218,210,000.00		25,930,800	57,088,056,900
ES33/R On 15/09/2033 Spot Bond			7.50000	101.43067	7.50000	101.41039			0.00	0	0
Total ES33/R209 SPOT									0.00	0	0
Total For ES33/R209									0.00	0	0
ES42 On 25/04/2042 Spot Bond			10.84000	80.64995	10.84000	80.62669		176,337,532,000.00		16,267,300	15,920,537,900
Total ES42 SPOT								176,337,532,000.00		16,267,300	15,920,537,900
Total For ES42								176,337,532,000.00		16,267,300	15,920,537,900
ES42/R On 25/04/2042 Spot Bond			8.50000	100.68466	8.50000	100.66176			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	98.33404			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	101.64775			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	101.70060			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	41.05158	100.00000	40.95213			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	41.12996	100.00000	41.03033			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	41.22973	100.00000	41.12985			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	41.32951	100.00000	41.22938			0.00	0	0
Total FIF04U SPOT									0.00	0	0
Total For FIF04U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIF05U On 27/02/2021 Spot Bond			100.00000	13.09414	100.00000	13.06135				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	9.89469	100.00000	9.86992				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	100.04626				0.00	0	0
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFB06 On 25/08/2017 Spot Bond				100.00000	0.00000	100.00246				0.00	1,708,000,000	854,000,000
Total FIFB06 SPOT										0.00	1,708,000,000	854,000,000
Total For FIFB06										0.00	1,708,000,000	854,000,000
FIFB07 On 27/11/2017 Spot Bond				100.00000	0.00000	99.88412				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	99.83381				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	101.46687				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	102.13369				0.00	0	0
Total FIFB10 SPOT										0.00	0	0
Total For FIFB10										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond				100.00000	0.00000	100.40528				0.00	0	0
Total FIFB11 SPOT										0.00	0	0
Total For FIFB11										0.00	0	0
FIFB12 On 13/08/2020 Spot Bond				100.00000	0.00000	100.22913				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	6.12123	100.00000	6.10911				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	0.38240	100.00000	0.38147				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FPB1U On 20/08/2023 Spot Bond			100.00000	0.38240	100.00000	0.38147			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	11.17024	100.00000	11.14318			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	10.88056	100.00000	10.85421			0.00	0	0
Total FR003U SPOT									0.00	0	0
Total For FR003U									0.00	0	0
FR2A4J 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
FR2A4I 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
FR2A4C 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
FR2A4I 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			9.09500	102.75277	9.09500	102.72767			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	101.67466			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	102.72220			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	102.64155			0.00	80,000,000	40,000,000
Total FRB12 SPOT									0.00	80,000,000	40,000,000
Total For FRB12									0.00	80,000,000	40,000,000
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	98.30785			0.00	0	0
Total FRB13 SPOT									0.00	0	0
Total For FRB13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB14 On 02/06/2026 Spot Bond			10.58000	101.45539	10.58000	102.88485			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRB15 On 06/03/2025 Spot Bond				100.00000	0.00000	104.15663			0.00	150,000,000	75,000,000
Total FRB15 SPOT									0.00	150,000,000	75,000,000
Total For FRB15									0.00	150,000,000	75,000,000
FRB16 On 08/07/2025 Spot Bond				100.00000	0.00000	101.19013			0.00	0	0
Total FRB16 SPOT									0.00	0	0
Total For FRB16									0.00	0	0
FRB17 On 08/01/2027 Spot Bond				100.00000	0.00000	101.28476			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	12.24809	100.00000	12.21809			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	103.33696			0.00	0	0
Total FRB18 SPOT									0.00	0	0
Total For FRB18									0.00	0	0
FRB19 On 14/04/2021 Spot Bond			11.28000	104.63268	11.28000	104.60132			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	102.70602			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	99.99931			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	102.37950			0.00	0	0
Total FRB22 SPOT									0.00	0	0
Total For FRB22									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			10.19500	107.65626	10.19500	107.62685			0.00	0	0
Total FRBC21 SPOT									0.00	0	0
Total For FRBC21									0.00	0	0
FRBC2: On 21/12/2018 Spot Bond				100.00000	0.00000	103.90856			0.00	0	0
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI22 On 31/01/2022 Spot Bond			3.34500	142.36369	3.34500	142.30087			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			3.57000	113.71419	3.57000	280.07385			0.00	0	0
Total FRBI23 SPOT									0.00	0	0
Total For FRBI23									0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			3.68000	109.99917	3.68000	116.87561		14,812,000,000,000.00	4,025,000,000	4,025,000,000	
Total FRBI25 SPOT								14,812,000,000,000.00	4,025,000,000	4,025,000,000	
Total For FRBI25								14,812,000,000,000.00	4,025,000,000	4,025,000,000	
FRBI28 On 31/03/2028 Spot Bond			3.97000	88.40588	3.97000	158.65537		476,400,000,000.00	120,000,000	60,000,000	
Total FRBI28 SPOT								476,400,000,000.00	120,000,000	60,000,000	
Total For FRBI28								476,400,000,000.00	120,000,000	60,000,000	
FRBI33 On 07/12/2033 Spot Bond			4.16000	93.17272	4.16000	194.31255		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			4.26000	87.73155	4.26000	87.78819		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			4.25000	90.12936	4.25000	91.15633		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	74.01542	8.93000	73.85317		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	49.10144	10.05000	48.83442		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	48.45085	10.08000	48.17915		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	43.07987	100.00000	42.97436		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	63.95371	100.00000	63.79707		0.00	0	0	
Total FRC06U SPOT								0.00	0	0	
Total For FRC06U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC107 On 03/06/2021 Spot Bond				100.00000	0.00000	102.60479			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	101.93717			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	101.70742			0.00	0	0
Total FRC112 SPOT									0.00	0	0
Total For FRC112									0.00	0	0
FRC113 On 20/06/2017 Spot Bond				100.00000	0.00000	101.85237			0.00	0	0
Total FRC113 SPOT									0.00	0	0
Total For FRC113									0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	100.08991	7.47000	98.00000			0.00	0	0
Total FRC115 SPOT									0.00	0	0
Total For FRC115									0.00	0	0
FRC116 On 20/06/2017 Spot Bond			7.47000	100.08991	7.47000	100.00000			0.00	0	0
Total FRC116 SPOT									0.00	0	0
Total For FRC116									0.00	0	0
FRC118 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
FRC119 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
FRC120 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
FRC121 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
FRC122 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
FRC123 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	101.82232			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	100.08031	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
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	102.31640			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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	95.39983	100.09221	95.15811				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	101.67550				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	104.44781				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	101.81690				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	99.59876	5.76400	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.83461				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	101.69498				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	101.74271				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	102.21066				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	101.71619				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	81.69010	13.22500	81.66122				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	101.63143				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	101.63320				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	102.27280				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	101.65638				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			4.22500	108.83220	4.22500	112.54367				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	101.76045				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	101.74532			0.00	0	0
Total FRC171 SPOT									0.00	0	0
Total For FRC171									0.00	0	0
FRC17: On 21/02/2018 Spot Bond				100.00000	0.00000	100.03973			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	101.49447			0.00	0	0
Total FRC173 SPOT									0.00	0	0
Total For FRC173									0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	101.76045			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	101.67197			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	101.63838			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	100.48036			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	101.87845			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	108.71318			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	105.45332			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	102.12068			0.00	0	0
Total FRC185 SPOT									0.00	0	0
Total For FRC185									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC18(On 20/03/2019 Spot Bond				100.00000	0.00000	101.71805				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	101.74285				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	101.31089				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19(On 25/11/2020 Spot Bond			10.00000	108.16300	10.00000	108.13500				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	101.82735				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	102.25687				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	14.49652	100.00000	14.46140				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	13.59025	100.00000	13.55733				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	104.08874				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	20.84455	100.00000	20.79405				0.00	0	0
FRC21(On 20/12/2019 Spot Bond				100.00000	0.00000	101.79573				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	86.62502	100.00000	86.42403				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	100.41397				0.00	0	0
Total FRC212 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 FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	14.04693	100.00000	14.01290				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	85.10458	100.00000	84.91247				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC21: On 07/11/2019 Spot Bond				100.00000	0.00000	100.41393				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	85.09833	100.00000	84.90624				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	100.41309				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	100.39547				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC21: On 04/11/2019 Spot Bond				100.00000	0.00000	100.51909				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22: On 04/11/2017 Spot Bond				100.00000	0.00000	100.49210				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC22: On 31/01/2022 Spot Bond			3.66000	140.44448	3.66000	140.38130				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 20/05/2020 Spot Bond				100.00000	0.00000	100.04799				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC23: 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
FRC23: On 25/06/2018 Spot Bond				100.00000	0.00000	101.42924				0.00	0	0
Total FRC231 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 FRC231										0.00	0	0
FRC23: On 31/01/2022 Spot Bond			4.52000	135.35567	4.52000	135.29163				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23: On 20/12/2020 Spot Bond				100.00000	0.00000	102.54845				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC23: On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC235 SPOT										0.00	0	0
Total For FRC235										0.00	0	0
FRC23: On 08/02/2020 Spot Bond				100.00000	0.00000	111.86796				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC23: On 19/10/2020 Spot Bond				100.00000	0.00000	116.60603				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC23: On 08/02/2020 Spot Bond				100.00000	0.00000	112.43557				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC23: On 19/10/2020 Spot Bond				100.00000	0.00000	117.44266				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC24: On 19/10/2020 Spot Bond				100.00000	0.00000	116.48686				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC24: On 08/02/2020 Spot Bond				100.00000	0.00000	111.87199				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC24: On 08/02/2020 Spot Bond				100.00000	0.00000	111.45144				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC24: On 19/10/2020 Spot Bond				100.00000	0.00000	101.89985				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC24: On 08/02/2020 Spot Bond				100.00000	0.00000	111.33713				0.00	0	0
Total FRC244 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 FRC244										0.00	0	0
FRC244 On 19/10/2020 Spot Bond				100.00000	0.00000	101.88128				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	101.51792				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	111.28747				0.00	0	0
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	100.55742				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	114.75033				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	95.28214				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	100.26733				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	102.00173				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	100.68942				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			4.19000	108.94376	4.19000	137.21890				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			4.24000	102.50593	4.24000	136.92485				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			4.22000	100.87134	4.22000	137.04239				0.00	0	0
Total FRC71 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 FRC71										0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	100.76079				0.00	0	0
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRD01: On 31/10/2020 Spot Bond				100.00000	0.00000	100.84724				0.00	0	0
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD011 On 22/12/2018 Spot Bond			100.00000	30.97724	100.00000	30.90219				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD091 On 26/06/2017 Spot Bond			100.00000	93.58825	100.00000	93.35310				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD131 On 31/12/2019 Spot Bond			100.00000	19.30665	100.00000	19.25937				0.00	0	0
Total FRD13U SPOT										0.00	0	0
Total For FRD13U										0.00	0	0
FRD151 On 31/12/2021 Spot Bond			100.00000	13.59473	100.00000	13.56145				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			4.09000	83.66325	4.09000	83.39051				0.00	0	0
Total FRI33 SPOT										0.00	0	0
Total For FRI33										0.00	0	0
FRI38 On 31/01/2038 Spot Bond			4.01000	99.47503	4.01000	99.43751				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	100.59149				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	101.32210				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	100.71820				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	100.90022				0.00	40,000,000	30,000,000
Total FRJ21 SPOT										0.00	40,000,000	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 FRJ21										0.00	40,000,000	30,000,000
FRJ22 On 07/03/2022 Spot Bond				100.00000	0.00000	102.13850				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	102.94545				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRJ27 On 25/01/2027 Spot Bond				100.00000	0.00000	101.21862				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRS011 On 13/05/2021 Spot Bond			100.00000	6.39406	100.00000	6.38193				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	6.39406	100.00000	6.38193				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS100 On 15/01/2024 Spot Bond			2.58800	84.38714	2.58800	108.31434				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			2.93000	108.76871	2.93000	117.84946				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS102 On 23/01/2024 Spot Bond				100.00000	0.00000	100.71389				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS103 On 23/01/2024 Spot Bond				100.00000	0.00000	100.71389				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS104 On 31/01/2038 Spot Bond			3.07000	106.19401	3.07000	115.24293				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			3.17000	219.46121	3.17000	219.36552				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			3.04000	115.84577	3.04000	115.79559				0.00	0	0
Total FRS110 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 FRS110										0.00	0	0
FRS110 On 07/12/2033 Spot Bond			3.20000	218.64511	3.20000	218.54957				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond				100.00000	0.00000	100.78519				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS113 On 31/01/2025 Spot Bond			3.48000	118.56502	3.48000	118.51226				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/03/2038 Spot Bond			3.23500	112.30870	3.23500	112.25948				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			3.23500	112.30870	3.23500	112.25948				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			3.32000	119.34872	3.32000	215.32297				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			3.37000	214.09040	3.37000	213.99589				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS121 On 31/01/2025 Spot Bond			3.01000	107.25803	3.01000	107.21166				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			3.40000	213.29881	3.40000	213.20448				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			4.14500	97.43585	4.14500	97.39074				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			3.72500	162.34885	3.72500	162.27571				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS126 On 31/01/2038 Spot Bond			3.96000	87.51556	3.96000	100.20895				0.00	0	0
Total FRS127 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 FRS127										0.00	0	0
FRS127 On 31/03/2028 Spot Bond			3.70000	103.39756	3.70000	162.65045				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	85.93566	100.00000	85.74212				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			3.76000	161.82580	3.76000	161.75274				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS131 On 07/12/2033 Spot Bond			3.91000	200.37982	3.91000	200.28844				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS132 On 24/03/2020 Spot Bond				100.00000	0.00000	100.70378				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			3.89000	88.16657	3.89000	101.30132				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			4.14500	84.71206	4.14500	97.39074				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			3.67000	103.41735	3.67000	104.83053				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			3.57000	164.68876	3.57000	164.61526				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			3.68000	206.08236	3.68000	205.98963				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			3.70000	162.72366	3.70000	162.65045				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			3.70000	162.72366	3.70000	162.65045				0.00	0	0
Total FRS143 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS143									0.00	0	0
FRS143 On 21/05/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	30,000,000,000
Total FRS144 SPOT									0.00	0	30,000,000,000
Total For FRS144									0.00	0	30,000,000,000
FRS144 On 31/03/2028 Spot Bond			3.99000	96.18024	3.99000	158.36396			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			3.78000	116.11948	3.78000	116.06686			0.00	0	0
Total FRS146 SPOT									0.00	0	0
Total For FRS146									0.00	0	0
FRS146 On 31/01/2022 Spot Bond			3.36000	142.27162	3.36000	142.20877			0.00	0	0
Total FRS147 SPOT									0.00	0	0
Total For FRS147									0.00	0	0
FRS147 On 06/05/2021 Spot Bond				100.00000	0.00000	102.99600			0.00	0	0
Total FRS148 SPOT									0.00	0	0
Total For FRS148									0.00	0	0
FRS148 On 31/03/2028 Spot Bond			4.05000	157.56580	4.05000	157.49344			0.00	0	0
Total FRS149 SPOT									0.00	0	0
Total For FRS149									0.00	0	0
FRS149 On 31/03/2028 Spot Bond			4.09000	156.98842	4.09000	156.91615			0.00	0	0
Total FRS150 SPOT									0.00	0	0
Total For FRS150									0.00	0	0
FRS150 On 31/01/2025 Spot Bond			3.75000	116.36145	3.75000	116.30881			0.00	0	0
Total FRS151 SPOT									0.00	0	0
Total For FRS151									0.00	0	0
FRS151 On 31/03/2028 Spot Bond			4.06000	157.42123	4.06000	157.34888			0.00	0	1,000,000,000
Total FRS152 SPOT									0.00	0	1,000,000,000
Total For FRS152									0.00	0	1,000,000,000
FRS152 On 31/03/2028 Spot Bond			4.10000	156.84446	4.10000	156.77223			0.00	0	0
Total FRS153 SPOT									0.00	0	0
Total For FRS153									0.00	0	0
FRS153 On 19/05/2019 Spot Bond			100.00000	25.09619	100.00000	100.00000		000,000,000,000,000.00	30,000,000,000	30,000,000,000	
Total FRS157 SPOT								10,000,000,000,000.00	30,000,000,000	30,000,000,000	
Total For FRS157								10,000,000,000,000.00	30,000,000,000	30,000,000,000	
FRS36 On 07/12/2023 Spot Bond			2.93000	117.73801	2.93000	289.98937			0.00	0	0
Total FRS36 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.82000	118.44682	2.82000	291.73606				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			3.54000	113.89906	3.54000	280.52940				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			3.32000	98.40899	3.32000	142.45452				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	100.65484				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			2.85000	145.44138	2.85000	145.37915				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	100.50820				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			2.91000	113.83814	2.91000	113.78926				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	100.74281	104.97509	100.45879				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	98.48471	101.07593	98.22562				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	96.19424	100.44759	95.94398				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	96.65236	100.76967	96.40275				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

Contract 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 FRS79									0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.69000	119.15609	2.69000	119.10572			0.00	0	0
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			2.94000	94.20409	2.94000	123.06173			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	99.63417			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			2.97000	94.00679	2.97000	122.80388			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			3.73000	112.73437	3.73000	277.65940			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	100.39810			0.00	160,000,000	40,000,000
Total FRS94 SPOT									0.00	160,000,000	40,000,000
Total For FRS94									0.00	160,000,000	40,000,000
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	99.88218			0.00	160,000,000	40,000,000
Total FRS96 SPOT									0.00	160,000,000	40,000,000
Total For FRS96									0.00	160,000,000	40,000,000
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			7.61000	101.85043	7.61000	101.82969			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			8.05500	103.21388	8.05500	103.19161			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			8.37500	101.61018	8.37500	101.58753			0.00	0	0
Total FRX19 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 FRX19										0.00	0	0
FRX20 On 01/10/2020 Spot Bond			8.54000	101.87321	8.54000	101.84993				0.00	0	0
Total FRX20 SPOT										0.00	0	0
Total For FRX20										0.00	0	0
FRX23 On 28/02/2023 Spot Bond			9.21000	95.36908	9.21000	95.34574				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			9.45000	111.79430	9.45000	111.76594				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			10.00500	98.35565	10.00500	98.32942				0.00	0	1,502,130,000
Total FRX26 SPOT										0.00	0	1,502,130,000
Total For FRX26										0.00	0	1,502,130,000
FRX27 On 07/03/2027 Spot Bond			10.00000	103.32587	10.00000	103.29847				0.00	0	685,520,000
Total FRX27 SPOT										0.00	0	685,520,000
Total For FRX27										0.00	0	685,520,000
FRX30 On 31/01/2030 Spot Bond			10.31000	99.12760	10.31000	99.10007				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			10.40000	95.90491	10.40000	95.87805				0.00	0	0
Total FRX31 SPOT										0.00	0	0
Total For FRX31										0.00	0	0
FRX32 On 31/03/2032 Spot Bond			10.33500	104.18718	10.33500	102.91395				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			11.03000	74.78268	11.03000	74.76074				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	101.50399				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	101.67244				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	101.92899				0.00	0	0
Total FS1B1 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 FS1B1										0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.67197				0.00	0	0
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	101.90170				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	99.97332				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	99.96359				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.04549				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	100.04682				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	100.05271				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	8.69474	100.00000	8.67368				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	1.45874	100.00000	1.45520				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

Contract 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 FS3B1U										0.00	0	0
FS3C1I On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1I 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
FS4A1I On 20/03/2018 Spot Bond			100.00000	60.08864	100.00000	59.94307				0.00	0	0
Total FS4A1U SPOT										0.00	0	0
Total For FS4A1U										0.00	0	0
FS4A2I On 20/03/2020 Spot Bond			100.00000	10.08120	100.00000	10.05678				0.00	0	0
Total FS4A2U SPOT										0.00	0	0
Total For FS4A2U										0.00	0	0
FS4A3I On 20/03/2022 Spot Bond			100.00000	1.69134	100.00000	1.68725				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4I 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
FS4A5I 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
FS4B1I 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
FS4C1I 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
FS4D1I 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
FS5A1I On 20/04/2019 Spot Bond			100.00000	22.85088	100.00000	22.79492				0.00	0	0
Total FS5A1U SPOT										0.00	0	0
Total For FS5A1U										0.00	0	0
FS5A2I On 20/04/2021 Spot Bond			100.00000	3.83374	100.00000	3.82435				0.00	0	0
Total FS5A2U 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 FS5A2U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	0.64320	100.00000	0.64162				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/02/2021 Spot Bond			100.00000	3.83374	100.00000	3.82435				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	3.83374	100.00000	3.82435				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	3.83374	100.00000	3.82435				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	3.83374	100.00000	3.82435				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	3.83374	100.00000	3.82435				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	100.95540				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	100.19724				0.00	0	0
Total GH31A1 SPOT										0.00	0	0
Total For GH31A1										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	99.97725				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	99.97697				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	99.97513				0.00	0	0
Total GH31B 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 GH31B										0.00	0	0
GH31C On 25/02/2042 Spot Bond				100.00000	0.00000	99.97286				0.00	0	0
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	99.97144				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	101.76801				0.00	936,000,000	468,000,000
Total GPT40 SPOT										0.00	936,000,000	468,000,000
Total For GPT40										0.00	936,000,000	468,000,000
GRB01 On 08/12/2019 Spot Bond			100.00000	18.69896	100.00000	18.65366				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	66.24601	100.00000	66.08553				0.00	0	0
Total GRB02U SPOT										0.00	0	0
Total For GRB02U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	32.92919	100.00000	32.84943				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	15.94196	100.00000	15.90335				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	25.35175	100.00000	25.29033				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	16.83721	100.00000	16.79643				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	3.88035	100.00000	3.87298				0.00	0	0
Total GRB07U 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 GRB07U										0.00	0	0
GRB10 On 31/07/2017 Spot Bond			100.00000	84.49074	100.00000	84.29561				0.00	0	0
Total GRB10U SPOT										0.00	0	0
Total For GRB10U										0.00	0	0
GRB11 On 31/01/2018 Spot Bond			100.00000	62.08552	100.00000	61.96773				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	41.25664	100.00000	41.21084				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	31.04276	100.00000	30.98387				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	18.33629	100.00000	18.31593				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	15.52138	100.00000	15.49193				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	8.14946	100.00000	8.14041				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	7.79022	100.00000	7.77544				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	3.62601	100.00000	3.62198				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	3.88035	100.00000	3.87298				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB20 On 17/03/2020 Spot Bond			100.00000	16.70506	100.00000	16.65377				0.00	0	0
Total GRB20U SPOT										0.00	0	0
Total For GRB20U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	12.02598	100.00000	11.98906				0.00	0	0
Total GRB21U SPOT										0.00	0	0

Contract 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 GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	9.60424	100.00000	9.57476				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
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	100.89769				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	100.74503				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	100.78410				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	101.99553				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	100.42077				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	101.47926				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT09 On 15/10/2018 Spot Bond				100.00000	0.00000	101.23899				0.00	0	0
Total GRT09 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 GRT09										0.00	0	0
GRT10 On 13/05/2019 Spot Bond				100.00000	0.00000	100.22321				0.00	0	0
Total GRT10 SPOT										0.00	0	0
Total For GRT10										0.00	0	0
GRT11 On 13/05/2021 Spot Bond				100.00000	0.00000	100.19560				0.00	0	0
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/03/2020 Spot Bond				100.00000	0.00000	101.85566				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	100.88524				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	101.76860				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT15 On 15/04/2020 Spot Bond				100.00000	0.00000	101.01412				0.00	0	0
Total GRT15 SPOT										0.00	0	0
Total For GRT15										0.00	0	0
GRT16 On 17/10/2021 Spot Bond				100.00000	0.00000	100.91026				0.00	0	0
Total GRT16 SPOT										0.00	0	0
Total For GRT16										0.00	0	0
GRT17 On 17/10/2023 Spot Bond			9.57500	103.73802	9.57500	103.71151				0.00	0	710,990,000
Total GRT17 SPOT										0.00	0	710,990,000
Total For GRT17										0.00	0	710,990,000
GRT18 On 13/03/2020 Spot Bond				100.00000	0.00000	101.73492				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	101.98847				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	101.57131				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			10.20000	100.52406	10.20000	99.30159				0.00	0	0
Total GRT21 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 GRT21										0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00005	100.00000	0.00005				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
HC1M1 On 31/10/2017 Spot Bond				100.00000	0.00000	115.06918				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	110.13699				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	100.51786				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	101.18437				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	101.53228				0.00	0	0
Total HC3T1 SPOT										0.00	0	0
Total For HC3T1										0.00	0	0
HC4T1 On 15/12/2017 Spot Bond				100.00000	0.00000	101.67718				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	20.18185	100.00000	20.13297				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	101.75550				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	100.53859				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	99.65631				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	101.08104				0.00	0	0
Total HILB05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HILB05										0.00	0	0
HILB06 On 11/07/2020 Spot Bond				100.00000	0.00000	101.09244				0.00	0	0
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond				100.00000	0.00000	101.10530				0.00	0	0
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0
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	9.42974	100.00000	9.40664				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	9.42974	100.00000	9.40664				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	10.00319	100.00000	9.97869				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	10.00319	100.00000	9.97869				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	10.74049	100.00000	10.71418				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	10.74049	100.00000	10.71418				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	11.64163	100.00000	11.61312				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

Contract 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 HMS1B2									0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
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
HMS1G 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	108.16300	10.00000	108.13500			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	100.05216			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	100.19244			0.00	0	0
Total HPF07 SPOT									0.00	0	0
Total For HPF07									0.00	0	0
HPF08 On 15/04/2019 Spot Bond				100.00000	0.00000	101.03330			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	100.93482			0.00	0	0
Total HPF09 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 HPF09										0.00	0	0
HPF10 On 17/02/2018 Spot Bond				100.00000	0.00000	100.16555				0.00	0	0
Total HPF10 SPOT										0.00	0	0
Total For HPF10										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.29500	107.04794	8.29500	107.02390				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	19.40567	100.00000	19.36224				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			2.97000	289.48207	2.97000	289.35737				0.00	0	0
Total HWAY23 SPOT										0.00	0	0
Total For HWAY23										0.00	0	0
HWAY2 On 07/12/2024 Spot Bond			2.68000	121.67927	2.68000	299.69873				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			2.99000	100.12691	2.99000	100.08381				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			10.51000	92.95869	10.51000	92.93240				0.00	0	2,920,000,000
Total HWAY34 SPOT										0.00	0	2,920,000,000
Total For HWAY34										0.00	0	2,920,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.94134	100.00000	11.91462				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			10.48000	92.98031	10.48000	92.95408				0.00	0	486,370,000
Total HWAY35 SPOT										0.00	0	486,370,000
Total For HWAY35										0.00	0	486,370,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.94129	100.00000	11.91457				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	100.88142				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	101.63370				0.00	0	0
Total HWF09 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 HWF09									0.00	0	0
HWF10 On 30/09/2019 Spot Bond			100.00000	24.19891	100.00000	24.14028			0.00	0	0
Total HWF10U SPOT									0.00	0	0
Total For HWF10U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	108.16300	10.00000	108.13500			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			2.33000	128.49214	2.33000	128.43898		204,108,000,000.00		87,600,000	53,255,400,000
Total I2025 SPOT								204,108,000,000.00		87,600,000	53,255,400,000
Total For I2025								204,108,000,000.00		87,600,000	53,255,400,000
I2029 On 31/03/2029 Spot Bond			2.37000	99.49582	2.37000	99.45462		80,121,642,000,000.00		33,806,600,000	54,203,300,000
Total I2029 SPOT								80,121,642,000,000.00		33,806,600,000	54,203,300,000
Total For I2029								80,121,642,000,000.00		33,806,600,000	54,203,300,000
I2033 On 28/02/2033 Spot Bond			2.36000	104.81918	2.36000	104.77584		27,653,536,000,000.00		11,717,600,000	59,000,000,000
Total I2033 SPOT								27,653,536,000,000.00		11,717,600,000	59,000,000,000
Total For I2033								27,653,536,000,000.00		11,717,600,000	59,000,000,000
I2038 On 31/01/2038 Spot Bond			2.33000	129.90508	2.31000	130.27585		14,031,726,000,000.00		6,022,200,000	211,313,800,000
Total I2038 SPOT								14,031,726,000,000.00		6,022,200,000	211,313,800,000
Total For I2038								14,031,726,000,000.00		6,022,200,000	211,313,800,000
I2046 On 31/03/2046 Spot Bond			2.42000	125.67491	2.42000	125.62269		726,968,000,000.00		300,400,000	108,019,161,400
Total I2046 SPOT								726,968,000,000.00		300,400,000	108,019,161,400
Total For I2046								726,968,000,000.00		300,400,000	108,019,161,400
I2050 On 31/12/2050 Spot Bond			2.40000	134.87483	2.40000	134.81876		1,482,240,000,000.00		617,600,000	110,856,221,114
Total I2050 SPOT								1,482,240,000,000.00		617,600,000	110,856,221,114
Total For I2050								1,482,240,000,000.00		617,600,000	110,856,221,114
IBL22 On 15/03/2018 Spot Bond			8.45000	103.08054	8.45000	103.05736		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			2.92000	100.12433	2.92000	144.93919		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			8.57000	101.40796	8.57000	101.38471		0.00		0	50,000,000
Total IBL39 SPOT								0.00		0	50,000,000
Total For IBL39								0.00		0	50,000,000
IBL42 On 15/06/2017 Spot Bond			100.00000		0.00000	101.77331		0.00		0	0
Total IBL42 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 IBL42										0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	108.16300	10.00000	108.13500				0.00	0	0
Total IBL43/JIBAR SPOT										0.00	0	0
Total For IBL43/JIBAR										0.00	0	0
IBL45 On 21/12/2018 Spot Bond			8.82500	102.20737	8.82500	102.18312				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			9.07500	98.38543	9.07500	98.36131				0.00	0	250,390,000
Total IBL46 SPOT										0.00	0	250,390,000
Total For IBL46										0.00	0	250,390,000
IBL49 On 02/04/2018 Spot Bond			8.76000	99.89601	8.76000	99.87262				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	101.04453	7.34000	101.02464				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			9.06500	102.88677	9.06500	102.86158				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	100.28211				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			8.60500	101.98743	8.60500	101.96369				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	100.56653				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			8.56500	103.46202	8.56500	103.43805				0.00	0	0
Total IBL59 SPOT										0.00	0	0
Total For IBL59										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			9.73500	105.24231	9.73500	105.21469				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	101.09627				0.00	0	0
Total IBL61 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 IBL61										0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	100.58510				0.00	0	0
Total IBL63 SPOT										0.00	0	0
Total For IBL63										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	100.03310				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	100.53412				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	101.84104				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			3.65000	140.50494	3.65000	140.44177				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	101.45043				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	41.47107	100.00000	41.36950				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	100.13557				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	100.02239				0.00	600,000,000	300,000,000
Total IBL75 SPOT										0.00	600,000,000	300,000,000
Total For IBL75										0.00	600,000,000	300,000,000
IBL76 On 25/11/2018 Spot Bond				108.96655	0.00000	100.42696				0.00	0	0
Total IBL76 SPOT										0.00	0	0
Total For IBL76										0.00	0	0
IBL77 On 25/11/2020 Spot Bond				100.00000	0.00000	99.97667				0.00	0	1,370,000,000
Total IBL77 SPOT										0.00	0	1,370,000,000
Total For IBL77										0.00	0	1,370,000,000
IBL78 On 25/11/2022 Spot Bond			9.78500	101.04419	9.78500	101.01753				0.00	0	165,340,000
Total IBL78 SPOT										0.00	0	165,340,000

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 IBL78									0.00	0	165,340,000
IBL79 On 27/01/2019 Spot Bond			8.39500	105.69513	8.39500	105.67112			0.00	0	0
Total IBL79 SPOT									0.00	0	0
Total For IBL79									0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	29.30507	100.00000	29.23408		000,000,000,000,000.00	10,000,000,000	5,000,000,000	
Total IBL80U SPOT								10,000,000,000,000.00	10,000,000,000	5,000,000,000	
Total For IBL80U								10,000,000,000,000.00	10,000,000,000	5,000,000,000	
IBL81U On 02/02/2021 Spot Bond			100.00000	12.68043	100.00000	12.64972		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	100.57404		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	101.54418		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	29.75280	100.00000	29.67993		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	100.40788		0.00	0	0	
Total IBL85 SPOT								0.00	0	0	
Total For IBL85								0.00	0	0	
IBL86 On 20/05/2021 Spot Bond				100.00000	0.00000	101.55321		0.00	0	0	
Total IBL86 SPOT								0.00	0	0	
Total For IBL86								0.00	0	0	
IBL87 On 20/05/2019 Spot Bond			8.69500	102.01710	8.69500	101.99351		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			9.02000	104.41066	9.02000	104.38563		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	13.97228	100.00000	13.94152		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	99.94665		0.00	0	0	
Total IBL89 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 IBL89										0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	28.34675	100.00000	28.27807				0.00	0	0
Total IBL90U SPOT										0.00	0	0
Total For IBL90U										0.00	0	0
IBL91 On 02/06/2018 Spot Bond				100.00000	0.00000	99.79367				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	101.05148				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	100.02091				0.00	0	0
Total IBL93 SPOT										0.00	0	0
Total For IBL93										0.00	0	0
IBL94 On 06/09/2019 Spot Bond				100.00000	0.00000	102.18872				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	101.80440				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	101.53366				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	101.25127				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	101.30788				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			8.56500	101.75028	8.56500	101.72697				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	0.04683	100.00000	0.04673				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.71405				0.00	0	0
Total IDC02 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 IDCG02										0.00	0	0
IDCG02 On 22/10/2020 Spot Bond			9.34000	97.87415	9.34000	97.84974				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG03 On 24/11/2017 Spot Bond				100.00000	0.00000	99.97549				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0
IDCG04 On 24/11/2019 Spot Bond				100.00000	0.00000	99.88828				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG05 On 24/11/2024 Spot Bond			10.50000	95.17839	10.50000	95.15193				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCG06 On 13/11/2020 Spot Bond				100.00000	0.00000	100.22304				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG07 On 13/05/2030 Spot Bond			11.40000	99.52211	11.40000	99.47809				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG08 On 05/12/2019 Spot Bond				100.00000	0.00000	101.94460				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG09 On 05/12/2021 Spot Bond				100.00000	0.00000	101.97248				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG10 On 05/12/2026 Spot Bond			10.60000	106.24738	10.60000	106.21723				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	100.47670	5.00000	100.46321				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP04 On 14/03/2018 Spot Bond			4.00000	100.77789	4.00000	100.76705				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP05 On 17/10/2019 Spot Bond			4.00000	100.41205	4.00000	100.40118				0.00	0	0
Total IDCP06 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 IDCP06										0.00	0	0
IDCP1L On 18/05/2024 Spot Bond			100.00000	7.02751	100.00000	7.01204				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.90000	102.99514	8.90000	102.97050				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			7.73000	104.38683	7.73000	104.36520				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	8.68759	100.00000	8.66655				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	85.68075	100.00000	85.48009				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	84.15953	100.00000	83.97084				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	6.11499	100.00000	6.10339				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	11.50683	100.00000	11.47865				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	17.20669	100.00000	17.16360				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	21.89590	100.00000	21.84228				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	11.49762	100.00000	11.47204				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	15.16792	100.00000	15.13117				0.00	0	0
Total IN306U 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 IN306U										0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	33.62349	100.00000	33.54204				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	95.61387	100.00000	95.37303				0.00	0	0
Total IN318U SPOT										0.00	0	0
Total For IN318U										0.00	0	0
IN319U On 20/12/2017 Spot Bond			100.00000	95.79433	100.00000	95.55838				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	12.53397	100.00000	12.50360				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	15.41480	100.00000	15.37746				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	20.09371	100.00000	20.04503				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	10.48012	100.00000	10.45473				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	14.28368	100.00000	14.24907				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	68.08084	100.00000	67.91592				0.00	0	0
Total IN339U SPOT										0.00	0	0
Total For IN339U										0.00	0	0
IN341U On 01/03/2018 Spot Bond			100.00000	68.23497	100.00000	68.06967				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	9.31972	100.00000	9.29909				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	0.00006	100.00000	0.00006				0.00	0	0
Total IN343U 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 IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	10.33071	100.00000	10.30759				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	61.13757	100.00000	60.98783				0.00	0	0
Total IN346U SPOT										0.00	0	0
Total For IN346U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	14.86856	100.00000	14.83548				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	92.49911	100.00000	92.27128				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	1.68316	100.00000	1.67908				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	101.72368				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	108.16300	10.00000	108.13500				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	101.68932				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	105.55851				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	96.31841				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	100.38107				0.00	0	100,000,000
Total INLV01 SPOT										0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For INLV01										0.00	0	100,000,000
INLV02 On 20/10/2025 Spot Bond				100.00000	0.00000	102.31498				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	100.41826				0.00	0	0
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			11.38000	107.70835	11.38000	107.67542				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	108.16300	10.00000	108.13500				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	101.26062				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	101.26387				0.00	0	0
Total IPF08 SPOT										0.00	0	0
Total For IPF08										0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	101.28054				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	42.88469	100.00000	42.77966				0.00	0	0
Total IPF11 SPOT										0.00	0	0
Total For IPF11										0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	100.88719				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	101.96188				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	101.65575				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	101.70203				0.00	0	0
Total IPF15 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 IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond				100.00000	0.00000	101.72979				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	101.55259				0.00	0	0
Total IPF17 SPOT										0.00	0	0
Total For IPF17										0.00	0	0
IPF18 On 22/12/2021 Spot Bond				100.00000	0.00000	101.56971				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	101.58684				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	101.65213				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	101.71137				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	100.91226				0.00	0	0
Total IPFC14 SPOT										0.00	0	0
Total For IPFC14										0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.41000	99.99404	9.41000	99.96904				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	99.99978				0.00	0	0
Total IPL11 SPOT										0.00	0	0
Total For IPL11										0.00	0	0
IPL6 On 28/09/2017 Spot Bond			8.40000	101.93419	8.40000	101.91140				0.00	0	1,000,000,000
Total IPL6 SPOT										0.00	0	1,000,000,000
Total For IPL6										0.00	0	1,000,000,000
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	77.97322	100.00000	77.81474				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	101.20433				0.00	240,000,000	60,000,000
Total IPL7 SPOT										0.00	240,000,000	60,000,000

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 IPL7									0.00	240,000,000	60,000,000
IPL7/JIF On 05/04/2018 Spot Bond			100.00000	62.76504	100.00000	62.61133			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	100.82354			0.00	20,000,000	10,000,000
Total IPL8 SPOT									0.00	20,000,000	10,000,000
Total For IPL8									0.00	20,000,000	10,000,000
IPL8/JIF On 10/10/2020 Spot Bond			100.00000	15.00324	100.00000	14.96649			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	99.64711			0.00	0	0
Total IPL9 SPOT									0.00	0	0
Total For IPL9									0.00	0	0
IV015 On 20/09/2022 Spot Bond				100.00000	0.00000	101.99369			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	100.86383	2.75000	100.85622			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			5.61000	136.75955	5.61000	136.69106			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	101.17531			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	100.74236			0.00	160,000,000	80,000,000
Total IV024 SPOT									0.00	160,000,000	80,000,000
Total For IV024									0.00	160,000,000	80,000,000
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	100.33269			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	100.30503			0.00	0	0
Total IV026 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV026										0.00	0	0
IV030 On 31/01/2025 Spot Bond			4.33000	110.81475	4.33000	111.73007				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			4.33000	110.72237	4.33000	111.73007				0.00	0	0
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	102.04029				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	102.04000				0.00	0	0
Total IV032 SPOT										0.00	0	0
Total For IV032										0.00	0	0
IV033 On 11/02/2021 Spot Bond				100.00000	0.00000	101.16742				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			11.28000	107.03843	11.28000	107.00600				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	101.55604				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	100.96071				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	101.97415				0.00	0	0
Total IV038 SPOT										0.00	0	0
Total For IV038										0.00	0	0
IV039 On 31/01/2022 Spot Bond			5.10000	127.70542	5.10000	131.97997				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	101.78653				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			11.63000	102.95262	11.63000	102.92100				0.00	0	0
Total IV041 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IV041									0.00	0	0
IV042 On 18/11/2021 Spot Bond				100.00000	0.00000	100.19011			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			11.52000	105.70016	11.52000	103.46235			0.00	0	0
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	100.69923			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			5.35000	117.89544	5.35000	130.58165			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	36.23370	100.00000	36.14496			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			9.09500	104.97402	9.09500	104.94865			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	101.33673			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	2.10525	100.00000	2.10126			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			4.36000	153.15439	4.36000	153.08278			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA676 On 08/06/2017 Spot Bond			7.60000	99.70934	7.60000	99.58529			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			7.60000	99.56464	7.60000	99.44095			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			7.75000	99.11610	7.75000	98.99110			0.00	0	0
Total IVA680 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 IVA680										0.00	0	0
IVA681 On 13/07/2017 Spot Bond			7.75000	98.97030	7.75000	98.84567				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	98.80995	7.85000	98.68412				0.00	0	0
Total IVA682 SPOT										0.00	0	0
Total For IVA682										0.00	0	0
IVA686 On 17/08/2017 Spot Bond			7.85000	98.22548	7.85000	98.10114				0.00	0	0
Total IVA686 SPOT										0.00	0	0
Total For IVA686										0.00	0	0
IVA687 On 24/08/2017 Spot Bond			7.85000	98.08044	7.85000	97.95647				0.00	0	0
Total IVA687 SPOT										0.00	0	0
Total For IVA687										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	108.16300	10.00000	108.13500				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	99.84112				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	101.14004				0.00	0	0
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	101.05740				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	100.89254				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	101.28866				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	101.36004				0.00	0	0
Total IVC033 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 IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	101.38988				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	96.86404				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			9.16500	103.52753	9.16500	103.50189				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	28.35052	100.00000	28.28707				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	23.34272	100.00000	23.28556				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			9.15000	103.78211	9.15000	103.75646				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	100.55482				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	100.83621				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	100.65905				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	100.04731				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	102.06952				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	100.54028				0.00	0	0
Total IVC051 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 IVC051										0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	100.33695				0.00	0	0
Total IVC053 SPOT										0.00	0	0
Total For IVC053										0.00	0	0
IVC055 On 26/03/2020 Spot Bond				100.00000	0.00000	101.49216				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	100.56371				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	101.42617				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	100.43108				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	101.96774				0.00	0	0
Total IVC064 SPOT										0.00	0	0
Total For IVC064										0.00	0	0
IVC065 On 10/09/2018 Spot Bond				100.00000	0.00000	101.93028				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	95.97407	100.00000	95.72987				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	100.49747				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	101.57975				0.00	0	0
Total IVC070 SPOT										0.00	0	0
Total For IVC070										0.00	0	0
IVC075 On 21/04/2019 Spot Bond				100.00000	0.00000	100.87375				0.00	0	0
Total IVC075 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 IVC075										0.00	0	0
IVC077 On 04/05/2018 Spot Bond				100.00000	0.00000	100.69064				0.00	0	0
Total IVC077 SPOT										0.00	0	0
Total For IVC077										0.00	0	0
IVC078 On 23/05/2017 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				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	100.94417				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	14.80498	100.00000	14.76872				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	100.30141				0.00	0	0
Total IVC086 SPOT										0.00	0	0
Total For IVC086										0.00	0	0
IVC087 On 07/10/2018 Spot Bond				100.00000	0.00000	101.04145				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	101.00052				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	100.52214				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	100.53104				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	99.99963				0.00	0	0
Total IVC092 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 IVC092										0.00	0	0
IVC093 On 23/11/2018 Spot Bond				100.00000	0.00000	99.99965				0.00	0	0
Total IVC093 SPOT										0.00	0	0
Total For IVC093										0.00	0	0
IVC094 On 06/12/2021 Spot Bond			10.00000	107.89548	10.00000	107.86656				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	101.49080				0.00	260,000,000	130,000,000
Total IVC097 SPOT										0.00	260,000,000	130,000,000
Total For IVC097										0.00	260,000,000	130,000,000
IVC098 On 14/06/2018 Spot Bond			8.56500	104.38328	8.56500	104.35923				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	100.71631				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	100.62272				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	101.51358				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	101.99529				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	101.85366				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	101.34825				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	101.16916				0.00	0	0
Total IVC108 SPOT										0.00	0	0
Total For IVC108										0.00	0	0
IVC109 On 19/05/2021 Spot Bond				100.00000	0.00000	100.13305				0.00	0	0
Total IVC109 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 IVC109										0.00	0	0
IVC110 On 19/05/2021 Spot Bond			9.65000	100.54493	9.65000	100.51919				0.00	0	0
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0
IVC111 On 19/05/2020 Spot Bond				100.00000	0.00000	100.11974				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC68U On 07/12/2021 Spot Bond			100.00000	4.30756	100.00000	4.29938				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	64.91770	100.00000	64.76044				0.00	0	0
Total IVC73U SPOT										0.00	0	0
Total For IVC73U										0.00	0	0
IVC74U On 22/09/2018 Spot Bond			100.00000	45.12796	100.00000	45.01864				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	6.22631	100.00000	6.21449				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	2.74642	100.00000	2.74121				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	2.68965	100.00000	2.68455				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	2.28004	100.00000	2.27572				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	4.34865	100.00000	4.34040				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	2.17433	100.00000	2.17020				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	2.12534	100.00000	2.12131				0.00	0	0
Total IVC99U 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 IVC99U										0.00	0	0
JAS01 On 31/01/2019 Spot Bond				100.00000	0.00000	100.64636				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	101.83194				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP00 On 13/06/2019 Spot Bond				100.00000	0.00000	101.86154				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP00 On 06/06/2019 Spot Bond				100.00000	0.00000	102.03557				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP00 On 29/06/2018 Spot Bond				100.00000	0.00000	101.39976				0.00	120,000,000	30,000,000
Total KAP005 SPOT										0.00	120,000,000	30,000,000
Total For KAP005										0.00	120,000,000	30,000,000
KAP00 On 29/06/2021 Spot Bond				100.00000	0.00000	101.48321				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP00 On 26/10/2021 Spot Bond			9.55000	103.19386	9.55000	103.16755				0.00	0	799,500,000
Total KAP007 SPOT										0.00	0	799,500,000
Total For KAP007										0.00	0	799,500,000
KAP00 On 28/11/2019 Spot Bond				100.00000	0.00000	99.87932				0.00	0	0
Total KAP008 SPOT										0.00	0	0
Total For KAP008										0.00	0	0
KAP00 On 24/05/2020 Spot Bond			100.00000	18.65213	100.00000	100.00000				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP04 On 01/07/2019 Spot Bond			100.00000	25.18589	100.00000	25.12421				0.00	0	0
Total KAP04U SPOT										0.00	0	0
Total For KAP04U										0.00	0	0
KSB00 On 31/08/2017 Spot Bond				100.00000	0.00000	102.27932				0.00	0	0
Total KSB007 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 KSB007										0.00	0	0
KSB00 On 01/11/2017 Spot Bond				100.00000	0.00000	100.64861				0.00	0	0
Total KSB008 SPOT										0.00	0	0
Total For KSB008										0.00	0	0
KSB00 On 05/08/2020 Spot Bond				100.00000	0.00000	100.58573				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			9.05000	130.54109	9.05000	130.50969				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	99.28805				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	101.60349				0.00	500,000,000	500,000,000
Total LBK07 SPOT										0.00	500,000,000	500,000,000
Total For LBK07										0.00	500,000,000	500,000,000
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	100.66629				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	22.73908	100.00000	22.68339				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			9.64500	99.86762	9.64500	99.84165				0.00	0	0
Total LBK11 SPOT										0.00	0	0
Total For LBK11										0.00	0	0
LBK11/ On 28/11/2019 Spot Bond			9.62000	99.92216	9.62000	99.89624				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	102.35850	9.71000	102.33170				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	63.69291	100.00000	63.53691				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	101.20471				0.00	0	0
Total LBK15 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 LBK15										0.00	0	0
LBK16 On 30/11/2019 Spot Bond				100.00000	0.00000	99.85478				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	101.60398				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	101.57773				0.00	0	0
Total LBK18 SPOT										0.00	0	0
Total For LBK18										0.00	0	0
LBK19 On 23/03/2018 Spot Bond				100.00000	0.00000	101.49470				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			8.71000	101.88988	8.71000	101.86603				0.00	0	3,260,000,000
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			9.35000	99.68875	9.35000	99.66386				0.00	0	0
Total LGL03 SPOT										0.00	0	0
Total For LGL03										0.00	0	0
LGL04 On 14/08/2020 Spot Bond			9.52500	101.52588	9.52500	101.49978				0.00	0	829,990,000
Total LGL04 SPOT										0.00	0	829,990,000
Total For LGL04										0.00	0	829,990,000
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	102.13400				0.00	0	0
Total LGL05 SPOT										0.00	0	0
Total For LGL05										0.00	0	0
LGL06 On 04/10/2022 Spot Bond			9.88500	102.68352	9.88500	102.65645				0.00	0	2,995,240,000
Total LGL06 SPOT										0.00	0	2,995,240,000
Total For LGL06										0.00	0	2,995,240,000
LGL07 On 04/10/2022 Spot Bond				100.00000	0.00000	101.94335				0.00	440,000,000	220,000,000
Total LGL07 SPOT										0.00	440,000,000	220,000,000
Total For LGL07										0.00	440,000,000	220,000,000
LHL17 On 14/11/2018 Spot Bond				100.00000	0.00000	100.31792				0.00	0	0
Total LHL17 SPOT										0.00	0	0
Total For LHL17										0.00	0	0
LHL18 On 14/11/2018 Spot Bond			12.89500	100.93968	12.89500	100.90541				0.00	0	0
Total LHL18 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 LHL18										0.00	0	0
LHL19 On 14/11/2019 Spot Bond			13.64500	101.74989	13.64500	101.71340				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	101.93208				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	100.32994				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	101.58795				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
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	100.04900				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	100.45144				0.00	0	0
Total LRFB2 SPOT										0.00	0	0
Total For LRFB2										0.00	0	0
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	100.05501				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	100.32375				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	101.71488				0.00	0	0
Total MAQ093 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 MAQ093										0.00	0	0
MAQ09 On 01/02/2018 Spot Bond				100.00000	0.00000	100.59904				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	99.54248				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	101.81605				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	101.50684				0.00	0	0
Total MAQ0A3 SPOT										0.00	0	0
Total For MAQ0A3										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	101.57881				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	101.75754				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	101.76872				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	101.71020				0.00	0	0
Total MAQ0J2 SPOT										0.00	0	0
Total For MAQ0J2										0.00	0	0
MAQ10 On 17/08/2017 Spot Bond				100.00000	0.00000	98.23488				0.00	0	0
Total MAQ101 SPOT										0.00	0	0
Total For MAQ101										0.00	0	0
MAQ10 On 15/06/2017 Spot Bond				100.00000	0.00000	99.54448				0.00	0	0
Total MAQ102 SPOT										0.00	0	0
Total For MAQ102										0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	101.46015				0.00	0	0
Total MBF030 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 MBF030									0.00	0	0
MBF04: On 07/08/2017 Spot Bond				100.00000	0.00000	100.37529			0.00	0	0
Total MBF042 SPOT									0.00	0	0
Total For MBF042									0.00	0	0
MBF04: On 13/04/2018 Spot Bond				100.00000	0.00000	101.21632			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	100.27266			0.00	0	200,000,000
Total MBF046 SPOT									0.00	0	200,000,000
Total For MBF046									0.00	0	200,000,000
MBF04: On 07/06/2019 Spot Bond				100.00000	0.00000	102.42007			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	102.22922			0.00	0	0
Total MBF049 SPOT									0.00	0	0
Total For MBF049									0.00	0	0
MBF05 On 16/05/2019 Spot Bond				100.00000	0.00000	100.49601			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	28.46352	100.00000	28.39457			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	101.29826			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	101.90495			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	101.31130			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	101.37432			0.00	0	0
Total MBF055 SPOT									0.00	0	0
Total For MBF055									0.00	0	0
MBSA On 30/10/2017 Spot Bond			2.30000	99.01420	2.30000	97.79948			0.00	0	0
Total MBSA2 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 MBLSA2										0.00	0	0
MBLSA On 11/12/2017 Spot Bond				100.00000	0.00000	96.64829				0.00	0	0
Total MBLSA3 SPOT										0.00	0	0
Total For MBLSA3										0.00	0	0
MBP03 On 12/09/2019 Spot Bond				100.00000	0.00000	101.74568				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	101.02382				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	89.94710	100.00000	89.72930				0.00	0	0
Total MBP29U SPOT										0.00	0	0
Total For MBP29U										0.00	0	0
MBP30 On 24/10/2017 Spot Bond			100.00000	87.38897	100.00000	87.18336				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	87.40829	100.00000	87.20262				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	84.19861	100.00000	84.00982				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	100.52520				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			8.79500	101.35688	8.79500	101.33305				0.00	0	183,240,000
Total MBSA01 SPOT										0.00	0	183,240,000
Total For MBSA01										0.00	0	183,240,000
MBSA0 On 16/04/2019 Spot Bond			8.00000	102.73359	8.00000	102.71158				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			8.84500	101.05923	8.84500	101.03534				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	100.94819	8.91000	100.92415				0.00	0	0
Total MBSA02/R204 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 MBSA02/R204										0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	103.41599				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	103.54649				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			8.81500	104.36819	8.81500	104.34332				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			9.40500	106.07398	9.40500	106.04705				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	101.53935				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			9.44500	103.33029	9.44500	103.46609				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MIL02 On 31/05/2017 Spot Bond			9.31000	99.84719	9.31000	99.82177				0.00	0	0
Total MIL02 SPOT										0.00	0	0
Total For MIL02										0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	101.08442				0.00	0	0
Total MMIG01 SPOT										0.00	0	0
Total For MMIG01										0.00	0	0
MMIG0 On 17/03/2026 Spot Bond			9.28000	106.51634	9.28000	104.30797				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	99.28100				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			11.45000	102.13590	11.45000	102.32840				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			10.43500	103.10142	10.43500	104.67403				0.00	0	1,334,400,000
Total MMIG05 SPOT										0.00	0	1,334,400,000

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 For MMIG05										0.00	0	1,334,400,000
MQB02 On 31/05/2017 Spot Bond			9.01000	99.85211	9.01000	99.82750				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			9.01000	103.80936	9.01000	103.78405				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	30.79855	100.00000	30.72312				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	30.08699	100.00000	30.02040				0.00	0	0
Total MTN09U SPOT										0.00	0	0
Total For MTN09U										0.00	0	0
MTNC1 On 15/11/2017 Spot Bond				100.00000	0.00000	100.20569				0.00	0	0
Total MTNC18 SPOT										0.00	0	0
Total For MTNC18										0.00	0	0
MTNC1 On 15/05/2018 Spot Bond				100.00000	0.00000	100.21250				0.00	0	0
Total MTNC19 SPOT										0.00	0	0
Total For MTNC19										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	100.05056				0.00	0	5,000,000,000
Total MWAR01 SPOT										0.00	0	5,000,000,000
Total For MWAR01										0.00	0	5,000,000,000
N4A211 On 14/08/2020 Spot Bond			100.89771	10.90769	100.89771	10.88105				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	11.01770	100.61875	10.99087				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

Contract 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 N4A308										0.00	0	0
N4A311 On 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
N4A411 On 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	101.72945				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	101.77626				0.00	0	0
Total N5D23 SPOT										0.00	0	0
Total For N5D23										0.00	0	0
N5E23 On 20/06/2023 Spot Bond				100.00000	0.00000	111.25737				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	12.74541	100.00000	12.71453				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	13.62228	100.00000	13.58928				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			10.33500	91.60779	10.33500	91.58271				0.00	0	420,770,000
Total NAM01 SPOT										0.00	0	420,770,000
Total For NAM01										0.00	0	420,770,000
NAM02 On 29/06/2020 Spot Bond			9.23000	104.82191	9.23000	104.79592				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			9.78500	104.36635	9.78500	104.33880				0.00	0	0
Total NAM03 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 NAM03										0.00	0	0
NAM04 On 01/08/2026 Spot Bond			10.45000	103.59825	10.45000	103.56911				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			8.63500	100.77472	8.63500	100.75119				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK12 On 19/03/2021 Spot Bond			9.30500	101.91959	9.30500	101.89441				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	101.68294	9.38000	101.65761				0.00	0	0
Total NBK12A/R208 SPOT										0.00	0	0
Total For NBK12A/R208										0.00	0	0
NBK13 On 19/03/2024 Spot Bond			9.43500	103.20461	9.43500	103.17876				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK14 On 25/06/2021 Spot Bond			8.88000	105.05457	8.88000	105.19391				0.00	0	0
Total NBK14A SPOT										0.00	0	0
Total For NBK14A										0.00	0	0
NBK15 On 11/02/2022 Spot Bond			9.33000	100.45365	9.33000	100.42835				0.00	0	0
Total NBK15A SPOT										0.00	0	0
Total For NBK15A										0.00	0	0
NBK15 On 27/08/2017 Spot Bond				100.00000	0.00000	100.01610				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			10.35000	97.87336	10.35000	97.84607				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			10.65000	96.91302	10.65000	96.88555				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			9.07500	104.92729	9.07500	104.90171				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			9.48000	105.25796	9.48000	105.23119				0.00	0	0
Total NBK19A 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 NBK19A										0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	101.33451				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	93.83764	100.00000	93.60186				0.00	0	0
Total NBK19B/JIBAR SPOT										0.00	0	0
Total For NBK19B/JIBAR										0.00	0	0
NBK20J On 01/06/2026 Spot Bond			10.44000	104.51560	10.44000	104.48639				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	99.51983				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21J On 21/07/2027 Spot Bond			11.10000	100.78918	11.10000	100.75910				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	100.44109				0.00	0	1,000,000,000
Total NBK21B SPOT										0.00	0	1,000,000,000
Total For NBK21B										0.00	0	1,000,000,000
NBK22J On 19/11/2022 Spot Bond			9.77500	101.39011	9.77500	101.36382				0.00	0	414,130,000
Total NBK22A SPOT										0.00	0	414,130,000
Total For NBK22A										0.00	0	414,130,000
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	100.45900				0.00	0	0
Total NBK22B SPOT										0.00	0	0
Total For NBK22B										0.00	0	0
NBK23J On 19/11/2025 Spot Bond			10.30000	102.31355	10.30000	102.28563				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	100.41188				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24J On 19/11/2027 Spot Bond			10.80000	101.00883	10.80000	100.97996				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	100.32133				0.00	0	0
Total NBK24B 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 NBK24B									0.00	0	0
NBK25 On 17/02/2023 Spot Bond			9.67500	107.08243	9.67500	107.05449			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	100.25477			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	11.75047	100.00000	11.72461			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	100.78683			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			10.09000	106.60062	10.09000	106.57211			0.00	0	160,000,000
Total NBK27A SPOT									0.00	0	160,000,000
Total For NBK27A									0.00	0	160,000,000
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	102.28267			0.00	0	0
Total NBK27B SPOT									0.00	0	0
Total For NBK27B									0.00	0	0
NBK28 On 02/08/2023 Spot Bond			9.68500	104.55620	9.68500	104.52889			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	100.02099			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			10.35000	104.15135	10.35000	104.12232			0.00	0	254,030,000
Total NBK29A SPOT									0.00	0	254,030,000
Total For NBK29A									0.00	0	254,030,000
NBK29I On 18/02/2019 Spot Bond				100.00000	0.00000	100.41794			0.00	8,000,000,000	4,000,000,000
Total NBK29B SPOT									0.00	8,000,000,000	4,000,000,000
Total For NBK29B									0.00	8,000,000,000	4,000,000,000
NBK30 On 20/02/2024 Spot Bond			9.47500	103.07747	9.47500	103.05112			0.00	0	795,420,000
Total NBK30A SPOT									0.00	0	795,420,000
Total For NBK30A									0.00	0	795,420,000
NBK30I On 18/02/2021 Spot Bond				100.00000	0.00000	100.15118			0.00	8,000,000,000	4,000,000,000
Total NBK30B SPOT									0.00	8,000,000,000	4,000,000,000

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 NBK30B										0.00	8,000,000,000	4,000,000,000
NBK31I On 17/02/2023 Spot Bond				100.00000	0.00000	100.17535				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	99.95466				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	100.56624				0.00	6,000,000,000	3,000,000,000
Total NBK33B SPOT										0.00	6,000,000,000	3,000,000,000
Total For NBK33B										0.00	6,000,000,000	3,000,000,000
NBK34I On 10/05/2021 Spot Bond				100.00000	0.00000	100.35564				0.00	0	0
Total NBK34B SPOT										0.00	0	0
Total For NBK34B										0.00	0	0
NBK35I On 10/05/2023 Spot Bond				100.00000	0.00000	100.36313				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	100.37231				0.00	0	0
Total NBK36B SPOT										0.00	0	0
Total For NBK36B										0.00	0	0
NBK37I On 02/08/2019 Spot Bond				100.00000	0.00000	100.57513				0.00	0	0
Total NBK37B SPOT										0.00	0	0
Total For NBK37B										0.00	0	0
NBK38I On 02/08/2021 Spot Bond				100.00000	0.00000	100.55616				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			8.41500	108.43787	8.41500	108.41358				0.00	0	276,450,000
Total NBK3A SPOT										0.00	0	276,450,000
Total For NBK3A										0.00	0	276,450,000
NBK3A On 09/09/2019 Spot Bond			100.00000	27.32292	100.00000	27.26279				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			11.22500	45.37706	11.22500	45.36383				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	100.68701				0.00	0	0
Total NBK40B 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 NBK40B										0.00	0	0
NBK41 On 20/02/2020 Spot Bond				100.00000	0.00000	100.14120				0.00	0	0
Total NBK41B SPOT										0.00	0	0
Total For NBK41B										0.00	0	0
NBK42 On 21/02/2022 Spot Bond				100.00000	0.00000	100.04532				0.00	0	0
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0
NBK43 On 20/02/2024 Spot Bond				100.00000	0.00000	100.04673				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	100.92154				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	100.23007				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	101.59682				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	101.22956				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	101.67192				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	10.35237	100.00000	10.32729				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	8.33377	100.00000	8.31358				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			10.39500	103.15302	10.39500	103.12462				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	101.66308				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			10.43000	102.13849	10.43000	102.11027				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.67192				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	101.68596				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	101.70363				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	99.79171				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	101.09519				0.00	10,000,000,000	5,000,000,000
Total NCLN93 SPOT										0.00	10,000,000,000	5,000,000,000
Total For NCLN93										0.00	10,000,000,000	5,000,000,000
NCLN9 On 20/09/2020 Spot Bond				100.00000	0.00000	101.58122				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	101.09523				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	14.75730	100.00000	14.72155				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	1.58616	100.00000	1.58302				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	101.63454				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	100.22118				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			9.34500	107.03556	9.34500	103.22372				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.50610				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	101.00991				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	101.00868				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	102.84698				0.00	0	0
Total NED19 SPOT										0.00	0	0
Total For NED19										0.00	0	0
NED20 On 01/07/2020 Spot Bond			10.84500	105.61302	10.84500	105.58222				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
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	101.04604				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	107.80685	9.44500	107.77982				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	102.36207				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	99.92820				0.00	0	150,000,000
Total NEDT1B SPOT										0.00	0	150,000,000
Total For NEDT1B										0.00	0	150,000,000
NET50 On 08/08/2017 Spot Bond				100.00000	0.00000	102.42435				0.00	0	0
Total NET50 SPOT										0.00	0	0
Total For NET50										0.00	0	0
NGL01 On 22/09/2021 Spot Bond				100.00000	0.00000	103.15985				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	103.02926			0.00	0	314,860,000
Total NGL02 SPOT									0.00	0	314,860,000
Total For NGL02									0.00	0	314,860,000
NHM00 On 25/11/2020 Spot Bond			10.00000	108.16300	10.00000	108.13500			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	100.46256	13.50000	100.42691			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	102.32925			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			3.19000	106.14184	3.19000	120.93148			0.00	0	0
Total NILB11 SPOT									0.00	0	0
Total For NILB11									0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	169.99804	3.45000	169.92261			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			3.58000	117.74345	3.58000	117.69072			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			3.85000	158.18654	3.85000	160.41684			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			3.92000	159.28002	3.92000	159.38659			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			3.78000	80.43143	3.78000	80.39423			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			8.49500	105.43414	8.49500	105.40991			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			9.12500	103.23041	9.12500	103.45507			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.02890			0.00	0	0
Total NQ1A17 SPOT									0.00	0	0
Total For NQ1A17									0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	99.94096			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	100.04778			0.00	0	0
Total NQ1A21 SPOT									0.00	0	0
Total For NQ1A21									0.00	0	0
NQ1A2 On 22/05/2018 Spot Bond			100.00000	54.82804	100.00000	49.01954		100,000,000,000,000.00	1,000,000,000	500,000,000	
Total NQ1A23 SPOT								10,000,000,000,000.00	1,000,000,000	500,000,000	
Total For NQ1A23								10,000,000,000,000.00	1,000,000,000	500,000,000	
NQ1A2 On 22/05/2020 Spot Bond			100.00000	18.39182	100.00000	8.72442		200,000,000,000,000.00	62,000,000,000	31,000,000,000	
Total NQ1A24 SPOT								10,000,000,000,000.00	62,000,000,000	31,000,000,000	
Total For NQ1A24								10,000,000,000,000.00	62,000,000,000	31,000,000,000	
NQ1A2 On 22/05/2022 Spot Bond			100.00000	12.11699	100.00000	1.55276		500,000,000,000,000.00	15,000,000,000	15,000,000,000	
Total NQ1A25 SPOT								10,000,000,000,000.00	15,000,000,000	15,000,000,000	
Total For NQ1A25								10,000,000,000,000.00	15,000,000,000	15,000,000,000	
NQ1A2 On 22/05/2018 Spot Bond			100.00000	54.82804	100.00000	49.01954		480,000,000,000,000.00	4,800,000,000	4,800,000,000	
Total NQ1A26 SPOT								10,000,000,000,000.00	4,800,000,000	4,800,000,000	
Total For NQ1A26								10,000,000,000,000.00	4,800,000,000	4,800,000,000	
NQ1B1 On 22/05/2020 Spot Bond			9.32500	103.22316	9.32500	103.44581		0.00	0	0	
Total NQ1B10 SPOT								0.00	0	0	
Total For NQ1B10								0.00	0	0	
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.09108		0.00	0	0	
Total NQ1B15 SPOT								0.00	0	0	
Total For NQ1B15								0.00	0	0	
NQ1B1 On 22/05/2052 Spot Bond				100.00000	0.00000	100.04681		0.00	0	0	
Total NQ1B17 SPOT								0.00	0	0	
Total For NQ1B17								0.00	0	0	
NQ1B1 On 22/05/2018 Spot Bond			100.00000	54.96281	100.00000	49.01954		320,000,000,000,000.00	3,200,000,000	3,200,000,000	

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 NQ1B19 SPOT									20,000,000,000,000.00	3,200,000,000	3,200,000,000
Total For NQ1B19									20,000,000,000,000.00	3,200,000,000	3,200,000,000
NQ1C1 On 22/05/2020 Spot Bond			9.52500	103.21595	9.52500	103.43660			0.00	0	0
Total NQ1C10 SPOT									0.00	0	0
Total For NQ1C10									0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.04441			0.00	0	0
Total NQ1C15 SPOT									0.00	0	0
Total For NQ1C15									0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				100.00000	0.00000	100.04908			0.00	0	0
Total NQ1C17 SPOT									0.00	0	0
Total For NQ1C17									0.00	0	0
NQ1C1 On 22/05/2018 Spot Bond			100.00000	55.06388	100.00000	49.01954		320,000,000,000,000.00	3,200,000,000	3,200,000,000	
Total NQ1C19 SPOT									20,000,000,000,000.00	3,200,000,000	3,200,000,000
Total For NQ1C19									20,000,000,000,000.00	3,200,000,000	3,200,000,000
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	100.05434			0.00	0	0
Total NQF1D5 SPOT									0.00	0	0
Total For NQF1D5									0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	100.04548			0.00	0	0
Total NQF1D7 SPOT									0.00	0	0
Total For NQF1D7									0.00	0	0
NQF1D On 22/05/2019 Spot Bond				100.00000	0.00000	100.05447			0.00	0	0
Total NQF1D8 SPOT									0.00	0	0
Total For NQF1D8									0.00	0	0
NRA01: On 30/11/2018 Spot Bond			8.57500	104.92621	8.57500	104.90202			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			9.28000	113.26746	9.28000	113.23954			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			2.82000	179.59430	2.82000	179.51767			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			11.15000	106.84143	11.15000	106.80959			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	12.09506	100.00000	12.06814			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.83936				0.00	0	400,000,000
Total NTC16 SPOT										0.00	0	400,000,000
Total For NTC16										0.00	0	400,000,000
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	100.45458				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	100.66541				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	20.80052	100.00000	20.74844				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	100.46571				0.00	160,000,000	540,000,000
Total OML02 SPOT										0.00	160,000,000	540,000,000
Total For OML02										0.00	160,000,000	540,000,000
OML03 On 27/11/2019 Spot Bond			9.64500	99.10001	9.64500	99.07422				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	101.84768				0.00	0	0
Total OML04 SPOT										0.00	0	0
Total For OML04										0.00	0	0
OML05 On 19/03/2025 Spot Bond			9.81000	101.48134	9.81000	101.60296				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			10.61500	100.75746	10.61500	100.72914				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			11.55000	98.94884	11.55000	98.91864				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	102.15841				0.00	0	0
Total OML08 SPOT										0.00	0	0
Total For OML08										0.00	0	0
OML09 On 14/09/2022 Spot Bond			10.60500	103.27292	10.60500	103.24392				0.00	0	1,286,330,000

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 OML09 SPOT										0.00	0	1,286,330,000
Total For OML09										0.00	0	1,286,330,000
OML10 On 14/09/2025 Spot Bond			11.55000	101.13270	11.55000	101.10185				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	108.16300	10.00000	108.13500				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	101.75147				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	101.85688				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	99.97715				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	99.81750				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	101.40238				0.00	0	0
Total PMM34 SPOT										0.00	0	0
Total For PMM34										0.00	0	0
PMM35 On 06/11/2017 Spot Bond				100.00000	0.00000	100.44938				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	100.48159				0.00	0	0
Total PMM36 SPOT										0.00	0	0
Total For PMM36										0.00	0	0
PPC00: On 31/12/2018 Spot Bond				100.00000	0.00000	97.69709				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC00: On 31/10/2019 Spot Bond				100.00000	0.00000	97.29555				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PPC00: On 30/06/2021 Spot Bond			10.01500	102.11349	10.01500	102.09496				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.72181			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	100.64352			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	100.70365			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	100.71761			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	101.21102			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	101.26780			0.00	0	0
Total PRE2A2 SPOT									0.00	0	0
Total For PRE2A2									0.00	0	0
PRE2A On 20/02/2022 Spot Bond				100.00000	0.00000	101.31740			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	101.41635			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	101.43046			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	101.44456			0.00	0	0
Total PRE2D1 SPOT									0.00	0	0
Total For PRE2D1									0.00	0	0
R186 On 21/12/2026 Spot Bond			8.61000	116.61465	8.65000	116.31016			045,176,745,083,000.00	1,515,119,250,300	1,702,684,576,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R186 SPOT									15,176,745,083,000.00	515,119,250,300	702,684,576,700
Total For R186									15,176,745,083,000.00	515,119,250,300	702,684,576,700
R197 On 07/12/2023 Spot Bond			2.32000	299.96109	2.32000	299.83716			99,296,000,000.00	42,800,000	14,820,300,000
Total R197 SPOT									99,296,000,000.00	42,800,000	14,820,300,000
Total For R197									99,296,000,000.00	42,800,000	14,820,300,000
R202 On 07/12/2033 Spot Bond			2.37000	242.66732	2.37000	242.56674			1,262,135,679,000.00	532,546,700	198,894,640,000
Total R202 SPOT									1,262,135,679,000.00	532,546,700	198,894,640,000
Total For R202									1,262,135,679,000.00	532,546,700	198,894,640,000
R2023 On 28/02/2023 Spot Bond			8.00000	100.65521	8.03500	100.47570			166,307,378,400,000.00	145,788,422,300	522,334,865,500
Total R2023 SPOT									166,307,378,400,000.00	145,788,422,300	522,334,865,500
Total For R2023									166,307,378,400,000.00	145,788,422,300	522,334,865,500
R203 On 15/09/2017 Spot Bond			7.44000	101.78064	7.45000	101.75726			118,912,000,000,000.00	284,800,000,000	534,973,000,000
Total R203 SPOT									118,912,000,000,000.00	284,800,000,000	534,973,000,000
Total For R203									118,912,000,000,000.00	284,800,000,000	534,973,000,000
R2030 On 31/01/2030 Spot Bond			9.12000	94.17981	9.12000	94.15661			028,989,461,808,000.00	661,073,405,900	606,242,039,200
Total R2030 SPOT									28,989,461,808,000.00	661,073,405,900	606,242,039,200
Total For R2030									28,989,461,808,000.00	661,073,405,900	606,242,039,200
R2032 On 31/03/2032 Spot Bond			9.27500	93.04440	9.27500	93.02136			052,580,632,957,500.00	436,935,917,300	293,739,000,000
Total R2032 SPOT									52,580,632,957,500.00	436,935,917,300	293,739,000,000
Total For R2032									52,580,632,957,500.00	436,935,917,300	293,739,000,000
R2035 On 28/02/2035 Spot Bond			9.45000	97.14367	9.45000	97.11930			640,418,658,010,000.00	279,409,381,800	258,061,343,700
Total R2035 SPOT									640,418,658,010,000.00	279,409,381,800	258,061,343,700
Total For R2035									640,418,658,010,000.00	279,409,381,800	258,061,343,700
R2037 On 31/01/2037 Spot Bond			9.54500	93.45214	9.54500	93.42808			405,576,820,918,500.00	775,859,279,300	927,938,419,300
Total R2037 SPOT									405,576,820,918,500.00	775,859,279,300	927,938,419,300
Total For R2037									405,576,820,918,500.00	775,859,279,300	927,938,419,300
R204 On 21/12/2018 Spot Bond			7.37500	104.31052	7.39500	104.26030			338,062,349,912,500.00	45,838,962,700	354,191,744,600
Total R204 SPOT									338,062,349,912,500.00	45,838,962,700	354,191,744,600
Total For R204									338,062,349,912,500.00	45,838,962,700	354,191,744,600
R2040 On 31/01/2040 Spot Bond			9.63500	96.99851	9.63500	96.97329			180,747,648,330,000.00	122,547,758,000	479,488,758,000
Total R2040 SPOT									180,747,648,330,000.00	122,547,758,000	479,488,758,000
Total For R2040									180,747,648,330,000.00	122,547,758,000	479,488,758,000
R2044 On 31/01/2044 Spot Bond			9.70000	93.71952	9.70000	93.69499			622,425,286,210,000.00	476,538,689,300	757,234,289,300
Total R2044 SPOT									622,425,286,210,000.00	476,538,689,300	757,234,289,300
Total For R2044									622,425,286,210,000.00	476,538,689,300	757,234,289,300
R2048 On 28/02/2048 Spot Bond			9.68000	92.93591	9.68000	92.91204			355,739,182,160,000.00	1,276,419,337,000	1,368,077,207,000

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 R2048 SPOT									5,739,182,160,000.00	276,419,337,000	368,077,207,000
Total For R2048									5,739,182,160,000.00	276,419,337,000	368,077,207,000
R207 On 15/01/2020 Spot Bond			7.41000	102.21273	7.44500	102.10972			364,070,685,107,000.00	184,085,112,700	384,584,413,500
Total R207 SPOT									4,070,685,107,000.00	184,085,112,700	384,584,413,500
Total For R207									4,070,685,107,000.00	184,085,112,700	384,584,413,500
R208 On 31/03/2021 Spot Bond			7.54500	98.38734	7.58000	98.25415			169,480,748,982,000.00	1,215,305,599,600	715,631,742,000
Total R208 SPOT									9,480,748,982,000.00	215,305,599,600	715,631,742,000
Total For R208									9,480,748,982,000.00	215,305,599,600	715,631,742,000
R209 On 31/03/2036 Spot Bond			9.38500	73.44904	9.42000	73.18954			225,014,222,847,500.00	663,294,003,500	994,982,266,500
Total R209 SPOT									5,014,222,847,500.00	663,294,003,500	994,982,266,500
Total For R209									5,014,222,847,500.00	663,294,003,500	994,982,266,500
R210 On 31/03/2028 Spot Bond			2.36000	184.34659	2.36000	184.27030			9,767,563,516,000.00	4,138,798,100	103,918,998,100
Total R210 SPOT									9,767,563,516,000.00	4,138,798,100	103,918,998,100
Total For R210									9,767,563,516,000.00	4,138,798,100	103,918,998,100
R212 On 31/01/2022 Spot Bond			2.35000	148.62867	2.35000	148.56710			2,188,790,000,000.00	931,400,000	166,450,005,500
Total R212 SPOT									2,188,790,000,000.00	931,400,000	166,450,005,500
Total For R212									2,188,790,000,000.00	931,400,000	166,450,005,500
R213 On 28/02/2031 Spot Bond			9.11500	85.21524	9.15000	84.95520			833,643,325,115,000.00	91,458,401,000	554,877,018,300
Total R213 SPOT									33,643,325,115,000.00	91,458,401,000	554,877,018,300
Total For R213									33,643,325,115,000.00	91,458,401,000	554,877,018,300
R214 On 28/02/2041 Spot Bond			9.58000	72.82780	9.58000	72.80928			457,335,999,494,000.00	256,506,889,300	869,060,777,200
Total R214 SPOT									7,335,999,494,000.00	256,506,889,300	369,060,777,200
Total For R214									7,335,999,494,000.00	256,506,889,300	369,060,777,200
R337C On 21/06/2020 Spot Bond			8.54000	77.33032	8.54000	77.31255			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	48.93570	9.05000	48.92381			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	100.75035			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	100.69692			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	101.98498			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.37167				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	85.88235	100.00000	85.68075				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	63.45555	100.00000	63.30015				0.00	0	0
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0
RDF011 On 04/09/2017 Spot Bond			100.00000	98.02598	100.00000	97.77003				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF021 On 04/12/2020 Spot Bond			100.00000	11.05010	100.00000	11.01913				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF031 On 04/04/2018 Spot Bond			100.00000	63.81026	100.00000	63.64572				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF041 On 04/10/2018 Spot Bond			100.00000	42.60825	100.00000	42.49838				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF051 On 04/12/2019 Spot Bond			100.00000	16.40710	100.00000	16.36479				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	101.77525				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	100.20746				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	99.85722				0.00	160,000,000	40,000,000
Total RDFB05 SPOT										0.00	160,000,000	40,000,000
Total For RDFB05										0.00	160,000,000	40,000,000
RDFB0 On 22/03/2019 Spot Bond				100.00000	0.00000	102.28164				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFB06 SPOT										0.00	0	0
Total For RDFB06										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond			100.00000	33.08444	100.00000	33.00429				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	101.57090				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	101.48644				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	99.78548				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	101.42159				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	101.45458				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	99.80253				0.00	0	0
Total RDFC33 SPOT										0.00	0	0
Total For RDFC33										0.00	0	0
RDFC3 On 07/07/2017 Spot Bond				100.00000	0.00000	100.61644				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	101.14451				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	101.39515				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	100.14104				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	56.20788	100.00000	56.07173				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total REB01/JIBAR SPOT										0.00	0	0
Total For REB01/JIBAR										0.00	0	0
REB02 On 21/05/2018 Spot Bond				100.00000	0.00000	100.04800				0.00	0	0
Total REB02 SPOT										0.00	0	0
Total For REB02										0.00	0	0
REBC0 On 17/11/2017 Spot Bond				100.00000	0.00000	100.11275				0.00	0	0
Total REBC05 SPOT										0.00	0	0
Total For REBC05										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	101.60231				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	101.68818				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	102.02504				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	101.66775				0.00	0	0
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED30 On 16/09/2021 Spot Bond				100.00000	0.00000	102.24281				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RES01 On 02/03/2018 Spot Bond			100.00000	67.31704	100.00000	67.15396				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES02 On 02/03/2019 Spot Bond			100.00000	33.12252	100.00000	33.04228				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03 On 02/03/2020 Spot Bond			100.00000	19.16022	100.00000	19.11381				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04 On 02/03/2021 Spot Bond			100.00000	13.53971	100.00000	13.50691				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.43754				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	100.47629				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	101.95265				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	100.88819				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	99.97636				0.00	500,000,000	500,000,000
Total RES34 SPOT										0.00	500,000,000	500,000,000
Total For RES34										0.00	500,000,000	500,000,000
RES35 On 25/08/2021 Spot Bond				100.00000	0.00000	99.97602				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	100.83642				0.00	200,000,000	50,000,000
Total RES36 SPOT										0.00	200,000,000	50,000,000
Total For RES36										0.00	200,000,000	50,000,000
RES37 On 12/07/2017 Spot Bond				100.00000	0.00000	103.02587				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	100.55976				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	52.18309	100.00000	52.02017				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	80.42272				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	104.95178	12.35000	104.91704				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	20.70455	100.00000	20.65439				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	40.46087	100.00000	40.36178				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	20.80619	100.00000	20.73022				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	100.35342				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	46.72925				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			9.26000	103.19326	9.26000	103.16775				0.00	0	150,020,000
Total RW21 SPOT										0.00	0	150,020,000
Total For RW21										0.00	0	150,020,000
RW23 On 10/12/2023 Spot Bond			9.71500	103.35199	9.71500	103.32505				0.00	0	0
Total RW23 SPOT										0.00	0	0
Total For RW23										0.00	0	0
RW28 On 10/12/2028 Spot Bond			10.86000	100.66876	10.86000	100.63952				0.00	0	85,610,000
Total RW28 SPOT										0.00	0	85,610,000
Total For RW28										0.00	0	85,610,000
S1327L On 02/08/2017 Spot Bond			100.00000	84.10138	100.00000	83.90805				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	108.16300	10.00000	108.13500				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			8.43000	100.43052	8.43000	100.40774				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.05308				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	99.51666				0.00	0	65,000,000
Total SBK17 SPOT										0.00	0	65,000,000
Total For SBK17										0.00	0	65,000,000
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	99.22950				0.00	0	0
Total SBK18 SPOT										0.00	0	0
Total For SBK18										0.00	0	0
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.79483				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	101.29144				0.00	160,000,000	40,000,000
Total SBK20 SPOT										0.00	160,000,000	40,000,000
Total For SBK20										0.00	160,000,000	40,000,000
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	100.41988				0.00	0	0
Total SBK21 SPOT										0.00	0	0
Total For SBK21										0.00	0	0
SBK22 On 28/05/2025 Spot Bond				100.00000	0.00000	99.98676				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			11.38500	100.56118	11.38500	100.53042				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	102.47355				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	11.83120	100.00000	11.80222				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	102.49408				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBK25 SPOT										0.00	0	0
Total For SBK25										0.00	0	0
SBK26 On 25/04/2021 Spot Bond			11.32000	103.86000	11.32000	103.82876				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			8.74500	100.73088	8.74500	100.70732				0.00	0	2,839,340,000
Total SBK9 SPOT										0.00	0	2,839,340,000
Total For SBK9										0.00	0	2,839,340,000
SBN33 On 15/09/2017 Spot Bond			8.85000	101.34819	8.85000	101.32428				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	101.76410				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			8.03500	101.76182	8.03500	101.73999				0.00	0	0
Total SBS13 SPOT										0.00	0	0
Total For SBS13										0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.91177				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	102.54195				0.00	0	0
Total SBS18 SPOT										0.00	0	0
Total For SBS18										0.00	0	0
SBS19 On 23/06/2021 Spot Bond			8.88000	108.63327	8.88000	108.60734				0.00	0	0
Total SBS19 SPOT										0.00	0	0
Total For SBS19										0.00	0	0
SBS20 On 15/05/2026 Spot Bond			9.95000	100.85139	9.95000	100.82478				0.00	0	338,100,000
Total SBS20 SPOT										0.00	0	338,100,000
Total For SBS20										0.00	0	338,100,000
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	101.70494				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	100.00000				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	100.59205				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS24 SPOT										0.00	0	0
Total For SBS24										0.00	0	0
SBS25 On 24/05/2019 Spot Bond			8.38500	100.89879	8.38500	100.87627				0.00	0	0
Total SBS25 SPOT										0.00	0	0
Total For SBS25										0.00	0	0
SBS27 On 20/02/2024 Spot Bond			9.63500	105.01367	9.63500	104.98638				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			8.38000	104.48013	8.38000	104.45657				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			10.08500	89.01906	10.08500	88.99486				0.00	0	34,930,000
Total SBS3 SPOT										0.00	0	34,930,000
Total For SBS3										0.00	0	34,930,000
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	101.55503				0.00	0	0
Total SBS30 SPOT										0.00	0	0
Total For SBS30										0.00	0	0
SBS31 On 27/06/2027 Spot Bond			10.20000	101.82621	10.20000	101.79838				0.00	0	1,317,160,000
Total SBS31 SPOT										0.00	0	1,317,160,000
Total For SBS31										0.00	0	1,317,160,000
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	101.39740				0.00	0	0
Total SBS32 SPOT										0.00	0	0
Total For SBS32										0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	101.54810				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			10.45000	100.04923	10.45000	100.02154				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	100.76943				0.00	38,000,000,000	19,000,000,000
Total SBS35 SPOT										0.00	38,000,000,000	19,000,000,000
Total For SBS35										0.00	38,000,000,000	19,000,000,000
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	100.38278				0.00	0	0
Total SBS36 SPOT										0.00	0	0
Total For SBS36										0.00	0	0
SBS37 On 29/01/2020 Spot Bond			8.53000	101.23148	8.53000	101.20812				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS37 SPOT										0.00	0	0
Total For SBS37										0.00	0	0
SBS38 On 29/01/2025 Spot Bond			9.74000	99.42930	9.74000	99.40317				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			10.41500	98.18228	10.41500	98.15475				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			9.35000	97.51324	9.35000	97.48903				0.00	0	739,230,000
Total SBS4 SPOT										0.00	0	739,230,000
Total For SBS4										0.00	0	739,230,000
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	100.44332				0.00	0	0
Total SBS40 SPOT										0.00	0	0
Total For SBS40										0.00	0	0
SBS41 On 12/11/2022 Spot Bond			9.26000	103.37933	9.26000	103.35390				0.00	0	433,920,000
Total SBS41 SPOT										0.00	0	433,920,000
Total For SBS41										0.00	0	433,920,000
SBS42 On 12/11/2025 Spot Bond			9.77000	105.30085	9.77000	105.27356				0.00	0	63,560,000
Total SBS42 SPOT										0.00	0	63,560,000
Total For SBS42										0.00	0	63,560,000
SBS43 On 12/11/2027 Spot Bond			10.09000	105.02582	10.09000	104.99774				0.00	0	0
Total SBS43 SPOT										0.00	0	0
Total For SBS43										0.00	0	0
SBS44 On 15/02/2019 Spot Bond				100.00000	0.00000	100.45765				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	100.92014				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			9.25000	109.00006	9.25000	108.97283				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	100.78328				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	100.53099				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.54631				0.00	0	0
Total SBS49 SPOT										0.00	0	0
Total For SBS49										0.00	0	0
SBS50 On 31/01/2022 Spot Bond			9.13500	104.15079	9.13500	104.12509				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			9.69000	103.46251	9.69000	103.43547				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	100.75251				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	100.56859				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			3.62000	279.44189	3.62000	279.31661				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			3.92000	197.79998	3.92000	200.04503				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SBT101 On 31/03/2022 Spot Bond				100.00000	0.00000	101.95897				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	96.78991	100.00000	96.54174				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.55771				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	101.55783				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				188.13279	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	101.59137				0.00	120,000,000	30,000,000
Total SHS04 SPOT										0.00	120,000,000	30,000,000
Total For SHS04										0.00	120,000,000	30,000,000
SHS05 On 29/06/2017 Spot Bond			8.72000	103.50949	8.72000	103.48497				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	103.50654	8.75000	103.48194				0.00	0	0
Total SHS05/R203 SPOT										0.00	0	0
Total For SHS05/R203										0.00	0	0
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	102.34786				0.00	72,760,000	18,190,000
Total SHS06 SPOT										0.00	72,760,000	18,190,000
Total For SHS06										0.00	72,760,000	18,190,000
SHS11L On 25/11/2020 Spot Bond			10.00000	108.16300	10.00000	108.13500				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	101.70542				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			9.05000	102.33955	9.05000	102.31484				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	100.38598				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.39216				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	101.43764				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			9.48000	104.87252	9.48000	104.84584				0.00	0	125,500,000
Total SHS25 SPOT										0.00	0	125,500,000
Total For SHS25										0.00	0	125,500,000
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	101.43764				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	101.58375				0.00	0	0
Total SHS28 SPOT										0.00	0	0
Total For SHS28										0.00	0	0
SHS29I On 03/12/2018 Spot Bond			100.00000	31.54431	100.00000	31.46790				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	101.24399				0.00	0	0
Total SHS30 SPOT										0.00	0	0
Total For SHS30										0.00	0	0
SHS31 On 05/10/2022 Spot Bond				100.00000	0.00000	101.27057				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			8.64500	102.41919	8.64500	102.39525				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	100.23752				0.00	0	0
Total SLI4 SPOT										0.00	0	0
Total For SLI4										0.00	0	0
SLRA1 On 15/08/2019 Spot Bond				100.00000	0.00000	100.22643				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	100.23225				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.23606				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	100.23824				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	100.25553				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	100.26024				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			8.65000	101.40931	8.65000	101.38591				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	101.14239				0.00	0	0
Total SNT02 SPOT										0.00	0	0
Total For SNT02										0.00	0	0
SNT03 On 12/04/2023 Spot Bond			10.68500	54.20855	10.68500	105.97513				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
SPDA1 On 21/08/2021 Spot Bond				100.00000	0.00000	100.04654				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	100.24829				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	100.09169				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	100.04496				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	100.04785				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.04927				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	100.04593				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	102.01748				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	100.58732				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	101.14355				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			9.33000	97.68673	9.33000	97.66239				0.00	0	782,400,000
Total SSA06 SPOT										0.00	0	782,400,000
Total For SSA06										0.00	0	782,400,000
SSN00:On 31/03/2021 Spot Bond			9.15000	93.35588	9.15000	93.33306				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00:On 31/03/2021 Spot Bond			9.15000	93.35588	9.15000	93.33306				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN00:On 15/01/2020 Spot Bond			9.30000	97.88241	9.30000	97.85783				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	101.65432				0.00	120,000,000	30,000,000
Total SSN008 SPOT										0.00	120,000,000	30,000,000
Total For SSN008										0.00	120,000,000	30,000,000
SSN00:On 15/09/2017 Spot Bond			8.33000	101.50725	8.33000	101.48467				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			3.60500	117.09250	3.60500	117.48635				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN011: On 21/12/2018 Spot Bond			9.61500	101.08641	9.61500	101.06033				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN012: On 21/12/2026 Spot Bond			10.15000	106.56655	10.15000	106.53758				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN017: On 28/02/2031 Spot Bond			11.02000	73.46465	11.02000	73.44323				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN021: On 21/01/2019 Spot Bond				100.00000	0.00000	100.83280				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN024: On 16/01/2019 Spot Bond				100.00000	0.00000	100.87249				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN026: On 25/09/2019 Spot Bond				100.00000	0.00000	101.49220				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN027: On 07/12/2023 Spot Bond				100.00000	0.00000	102.27184				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN029: 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
SSN030: On 17/03/2020 Spot Bond				100.00000	0.00000	101.72673				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN033: On 02/06/2020 Spot Bond				100.00000	0.00000	99.78190				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN034: On 17/11/2020 Spot Bond				100.00000	0.00000	100.18050				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN035: On 18/12/2020 Spot Bond				100.00000	0.00000	107.38958				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN036 SPOT										0.00	0	0
Total For SSN036										0.00	0	0
SSN037 On 01/06/2021 Spot Bond				100.00000	0.00000	99.79496				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN038 On 26/01/2021 Spot Bond			9.55000	103.11422	9.55000	103.08766				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN040 On 11/10/2023 Spot Bond				100.00000	0.00000	101.04149				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN041 On 13/10/2023 Spot Bond			9.43500	102.80183	9.43500	102.77593				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN042 On 03/12/2018 Spot Bond				100.00000	0.00000	95.96440				0.00	0	0
Total SSN042 SPOT										0.00	0	0
Total For SSN042										0.00	0	0
SSN043 On 31/01/2038 Spot Bond			3.91000	101.02166	3.91000	100.98773				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN044 On 09/02/2027 Spot Bond				100.00000	0.00000	100.38810				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN045 On 14/02/2018 Spot Bond				100.00000	0.00000	100.20791				0.00	0	0
Total SSN045 SPOT										0.00	0	0
Total For SSN045										0.00	0	0
SSN046 On 30/04/2027 Spot Bond				100.00000	0.00000	100.58571				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN047 On 05/04/2027 Spot Bond				100.00000	0.00000	101.25725				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			9.60000	97.93700	9.60000	97.91192				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A1C On 21/02/2048 Spot Bond				100.00000	0.00000	100.04469				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.65255				0.00	0	750,000,000
Total T12A11 SPOT										0.00	0	750,000,000
Total For T12A11										0.00	0	750,000,000
T12A12 On 21/02/2048 Spot Bond			9.09500	99.42746	9.09500	102.14041				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	100.33024				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	100.04989				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A12 On 21/08/2020 Spot Bond			8.99500	103.76721	8.99500	106.58531				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	100.04611				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	100.33024				0.00	0	0
Total T13A14 SPOT										0.00	0	0
Total For T13A14										0.00	0	0
T13A15 On 21/08/2020 Spot Bond				100.00000	0.00000	100.04978				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			9.09500	105.96749	9.09500	105.94146				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	100.04578				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	99.72720				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			9.04500	103.79655	9.04500	104.36628				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T14A10 On 21/11/2019 Spot Bond			100.00000	13.47559	100.00000	13.43305				0.00	0	40,000,000,000
Total T14A10 SPOT										0.00	0	40,000,000,000
Total For T14A10										0.00	0	40,000,000,000
T14A11 On 21/11/2021 Spot Bond			100.00000	2.39837	100.00000	2.39079				0.00	0	30,600,000,000
Total T14A11 SPOT										0.00	0	30,600,000,000
Total For T14A11										0.00	0	30,600,000,000
T14A12 On 21/11/2021 Spot Bond			100.00000	11.59000	100.00000	11.56435		080,000,000,000,000.00		10,800,000,000	21,600,000,000	
Total T14A12 SPOT								10,000,000,000,000.00		10,800,000,000	21,600,000,000	
Total For T14A12								10,000,000,000,000.00		10,800,000,000	21,600,000,000	
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	99.80241				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	101.17853				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	101.15540				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	101.18005				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	100.16109				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	100.62977				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	100.65072				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS143 On 17/11/2017 Spot Bond				100.00000	0.00000	100.15916				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	101.53985				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS14€ On 20/03/2022 Spot Bond				100.00000	0.00000	101.58571				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS14€ On 25/04/2018 Spot Bond				100.00000	0.00000	100.59297				0.00	0	0
Total TFS146 SPOT										0.00	0	0
Total For TFS146										0.00	0	0
TH10A 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
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.98839				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.83000	102.72502	7.83000	102.70324				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A 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
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	100.92146				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.39000	98.91851	7.39000	102.55301				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A 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
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.88573				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.16000	98.95182	7.16000	102.47440				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B On 18/10/2038 Spot Bond				100.00000	0.00000	100.93340				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B1 On 18/07/2017 Spot Bond				100.00000	0.00000	100.92951				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C1 On 18/10/2038 Spot Bond				100.00000	0.00000	101.02281				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C2 On 18/07/2017 Spot Bond				100.00000	0.00000	101.01018				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D1 On 18/10/2038 Spot Bond				100.00000	0.00000	101.39084				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D2 On 18/07/2017 Spot Bond				100.00000	0.00000	101.34737				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.86042				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.89156				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	103.04316	8.73000	103.01884				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	100.69475				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	101.09195				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2041 Spot Bond			8.89500	93.94838	8.89500	102.08990				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	100.67800				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	101.09195				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	101.20587				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	100.92464				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	100.92075				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	101.02085				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	101.01696				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	100.98296				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	101.32315				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	101.32701				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	101.30768				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2048 Spot Bond				100.00000	0.00000	100.02392				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond				100.00000	0.00000	100.04550				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond			9.04500	101.80140	9.04500	102.55416				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A3 On 21/02/2048 Spot Bond				100.00000	0.00000	100.04469				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				100.00000	0.00000	100.04657				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond			8.95500	101.34386	8.95500	101.31934				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond				100.00000	0.00000	100.04442				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				100.00000	0.00000	100.04657				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A8 On 21/02/2048 Spot Bond			9.06500	94.32876	9.06500	100.58526				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond				100.00000	0.00000	100.04898				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B1 On 21/02/2048 Spot Bond				100.00000	0.00000	100.04898				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond				100.00000	0.00000	100.04898				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B3 On 21/02/2048 Spot Bond				100.00000	0.00000	100.04898				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12B4 On 21/08/2019 Spot Bond				100.00000	0.00000	100.05327				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.05327				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	100.05327				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	100.05321				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	100.07058				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	100.07058				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	100.18524				0.00	0	50,000,000
Total TH12D3 SPOT										0.00	0	50,000,000
Total For TH12D3										0.00	0	50,000,000
TH12D: On 21/02/2048 Spot Bond				100.00000	0.00000	100.07026				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	100.04347				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	100.04465				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	100.46614				0.00	0	750,000,000
Total TH13A3 SPOT										0.00	0	750,000,000
Total For TH13A3										0.00	0	750,000,000
TH13A: On 21/08/2020 Spot Bond			9.19500	102.71199	9.19500	102.68649				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	100.04352				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A5 On 21/08/2018 Spot Bond				100.00000	0.00000	100.16151				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A6 On 21/08/2020 Spot Bond				100.00000	0.00000	99.40779				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond			9.08500	103.11603	9.08500	103.92356				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A8 On 21/08/2018 Spot Bond				100.00000	0.00000	100.04611				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13A9 On 21/08/2020 Spot Bond				100.00000	0.00000	100.04888				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond				100.00000	0.00000	100.04893				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond				100.00000	0.00000	100.05267				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond				100.00000	0.00000	100.05162				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B4 On 25/07/2020 Spot Bond				100.00000	0.00000	100.04872				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13B5 On 21/08/2020 Spot Bond				100.00000	0.00000	100.05259				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond				100.00000	0.00000	100.05302				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C2 On 21/08/2020 Spot Bond				100.00000	0.00000	100.05528				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C3 On 21/08/2020 Spot Bond				100.00000	0.00000	100.05631				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C4 On 21/08/2020 Spot Bond				100.00000	0.00000	100.05551				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13C5 On 21/08/2020 Spot Bond				100.00000	0.00000	100.07000				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D1 On 21/08/2020 Spot Bond				100.00000	0.00000	100.07000				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D2 On 21/08/2020 Spot Bond				100.00000	0.00000	100.07336				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D3 On 21/08/2020 Spot Bond				100.00000	0.00000	100.07260				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D4 On 21/08/2020 Spot Bond				100.00000	0.00000	100.07105				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH13D5 On 21/11/2017 Spot Bond				100.00000	0.00000	99.96477				0.00	0	0
Total TH14A1 SPOT										0.00	0	0
Total For TH14A1										0.00	0	0
TH14A1 On 21/11/2019 Spot Bond				100.00000	0.00000	99.69135				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A2 On 21/11/2021 Spot Bond				100.00000	0.00000	100.04708				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A3 On 21/11/2021 Spot Bond			9.12000	103.64527	9.12000	103.62016				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A4 On 21/02/2018 Spot Bond				100.00000	0.00000	100.04115				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14A5 SPOT										0.00	0	0
Total For TH14A5										0.00	0	0
TH14A5 On 21/11/2019 Spot Bond				100.00000	0.00000	100.04544				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A6 On 21/11/2021 Spot Bond				100.00000	0.00000	100.04666				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A7 On 21/11/2021 Spot Bond			9.07000	101.05653	9.07000	101.08910				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14A8 On 21/05/2018 Spot Bond			100.00000	49.17813	100.00000	49.02291				0.00	0	10,000,000,000
Total TH14A9 SPOT										0.00	0	10,000,000,000
Total For TH14A9										0.00	0	10,000,000,000
TH14A9 On 21/11/2021 Spot Bond				100.00000	0.00000	100.05027				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B1 On 21/11/2021 Spot Bond				100.00000	0.00000	100.04870				0.00	0	2,000,000,000
Total TH14B2 SPOT										0.00	0	2,000,000,000
Total For TH14B2										0.00	0	2,000,000,000
TH14B2 On 21/11/2021 Spot Bond			100.00000	2.39837	100.00000	2.39079				0.00	0	3,500,000,000
Total TH14B3 SPOT										0.00	0	3,500,000,000
Total For TH14B3										0.00	0	3,500,000,000
TH14B3 On 21/11/2021 Spot Bond				100.00000	0.00000	100.05287				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C1 On 21/11/2021 Spot Bond				100.00000	0.00000	100.05183				0.00	0	900,000,000
Total TH14C2 SPOT										0.00	0	900,000,000
Total For TH14C2										0.00	0	900,000,000
TH14C2 On 21/11/2021 Spot Bond			100.00000	2.39837	100.00000	2.39079				0.00	0	2,700,000,000
Total TH14C3 SPOT										0.00	0	2,700,000,000
Total For TH14C3										0.00	0	2,700,000,000
TH14C3 On 21/11/2021 Spot Bond				100.00000	0.00000	100.06842				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D1 On 21/11/2021 Spot Bond				100.00000	0.00000	100.06734				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D: On 21/11/2021 Spot Bond			100.00000	2.39837	100.00000	2.39079				0.00	0	4,800,000,000
Total TH14D3 SPOT										0.00	0	4,800,000,000
Total For TH14D3										0.00	0	4,800,000,000
TH9A11 On 18/07/2039 Spot Bond				100.00000	0.00000	100.87835				0.00	0	0
Total TH9A11 SPOT										0.00	0	0
Total For TH9A11										0.00	0	0
TH9A12 On 18/07/2039 Spot Bond				100.00000	0.00000	101.29011				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	6.32317	101.06155	6.30753				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.95963				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0
THE9C On 18/07/2039 Spot Bond				100.00000	0.00000	102.03615				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	101.35693				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			9.11500	94.17930	9.11500	94.11920				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	21.13851	100.00000	21.09841				0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	108.16300	10.00000	108.13500				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	101.43485				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	101.45849				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			8.21000	100.70621	8.21000	100.68440			326,208,207,054,660.00	39,733,033,746	7,120,000,000	
Total TN17 SPOT									16,208,207,054,660.00	39,733,033,746	7,120,000,000	
Total For TN17									16,208,207,054,660.00	39,733,033,746	7,120,000,000	
TN17/R On 14/11/2017 Spot Bond			100.00000	70.98165	100.00000	70.84995			0.00	0	0	
Total TN17/R203 SPOT									0.00	0	0	
Total For TN17/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
TN20 On 17/09/2020 Spot Bond			8.83000	106.64968	8.83000	106.62463			23,855,717,844,000.00	2,701,666,800	45,021,733,400
Total TN20 SPOT									23,855,717,844,000.00	2,701,666,800	45,021,733,400
Total For TN20									23,855,717,844,000.00	2,701,666,800	45,021,733,400
TN20/R On 17/09/2020 Spot Bond			100.00000	18.32272	100.00000	18.28239			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	9.49845	100.00000	9.47518			0.00	0	0
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			9.53500	106.53661	9.53500	106.50964			29,240,031,000.00	3,066,600	4,366,600,000
Total TN23 SPOT									29,240,031,000.00	3,066,600	4,366,600,000
Total For TN23									29,240,031,000.00	3,066,600	4,366,600,000
TN23/R On 06/11/2023 Spot Bond			100.00000	11.73971	100.00000	11.71386			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			10.47500	97.16907	10.47500	97.14167			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	11.86659	100.00000	11.84005			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			10.55000	89.94995	10.55000	89.92483			0.00	0	970,000,000
Total TN27 SPOT									0.00	0	970,000,000
Total For TN27									0.00	0	970,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	9.13708	100.00000	9.11697			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			11.16000	96.76289	11.16000	96.73418			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	121.60497	8.00000	121.57891			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			11.58000	94.67119	11.58000	94.64208			0.00	0	3,800,000,000
Total TN40 SPOT									0.00	0	3,800,000,000
Total For TN40									0.00	0	3,800,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN40/R On 09/10/2040 Spot Bond			10.75000	101.32473	10.75000	101.29574			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	100.10265			0.00	377,100	377,100
Total TNF18 SPOT									0.00	377,100	377,100
Total For TNF18									0.00	377,100	377,100
TORQ1 On 15/08/2026 Spot Bond				100.00000	0.00000	100.25700			0.00	0	0
Total TORQ10 SPOT									0.00	0	0
Total For TORQ10									0.00	0	0
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ2 SPOT									0.00	0	0
Total For TORQ2									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	100.19856			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	100.29301			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	100.22330			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	100.22813			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	100.23536			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	108.16300	10.00000	108.13500			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	101.18440			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	100.89859			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	100.16121			0.00	0	0
Total TPDA06 SPOT									0.00	0	0
Total For TPDA06									0.00	0	0
TPDA0: On 30/11/2020 Spot Bond			9.08000	101.12626	9.08000	101.10145			0.00	0	0
Total TPDA08 SPOT									0.00	0	0
Total For TPDA08									0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	99.83951	10.00000	99.81278			0.00	0	0
Total TR30 SPOT									0.00	0	0
Total For TR30									0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	99.84350	9.75000	99.81744			0.00	0	0
Total TR31 SPOT									0.00	0	0
Total For TR31									0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	9.84628	100.00000	9.82088			0.00	0	0
Total TR32 SPOT									0.00	0	0
Total For TR32									0.00	0	0
TRA2A: On 14/12/2025 Spot Bond				100.00000	0.00000	101.71974			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	101.79897			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			9.34500	105.25701	9.34500	105.23061			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	101.72168			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	101.79897			0.00	0	0
Total TRA2A5 SPOT									0.00	0	0
Total For TRA2A5									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRA2A On 14/12/2020 Spot Bond			9.14500	103.52922	9.14500	105.89878			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	101.92466			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	101.97299			0.00	0	0
Total TRA2B2 SPOT									0.00	0	0
Total For TRA2B2									0.00	0	0
TRA2C On 14/12/2025 Spot Bond				100.00000	0.00000	102.17588			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	102.25314			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	102.75488			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	102.75488			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	101.78871			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	9.22994	100.00000	9.20757			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	9.82442	100.00000	9.80062			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	101.81846			0.00	0	0
Total TRAB1 SPOT									0.00	0	0
Total For TRAB1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRAB2 On 14/06/2024 Spot Bond			100.00000	10.18111	100.00000	10.15645				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	101.82814				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	10.47835	100.00000	10.45297				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.70687				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	14.10470	100.00000	14.07054				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	105.39211				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	18.08775	100.00000	18.04393				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	22.86928	100.00000	22.81388				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	5.84123	100.00000	5.82708				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP21C On 25/05/2017 Spot Bond				100.00000	0.00000	99.97749				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	99.66325				0.00	0	0
Total TSP211 SPOT										0.00	0	0
Total For TSP211										0.00	0	0
TSP213 On 22/06/2017 Spot Bond				100.00000	0.00000	99.35382				0.00	0	0
Total TSP213 SPOT										0.00	0	0
Total For TSP213										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP215 On 06/07/2017 Spot Bond				100.00000	0.00000	99.04145				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	104.65744				0.00	0	0
Total TSP217 SPOT										0.00	0	0
Total For TSP217										0.00	0	0
TSP218 On 03/08/2017 Spot Bond				100.00000	0.00000	98.42400				0.00	0	0
Total TSP218 SPOT										0.00	0	0
Total For TSP218										0.00	0	0
TSP219 On 17/08/2017 Spot Bond				100.00000	0.00000	98.12432				0.00	0	0
Total TSP219 SPOT										0.00	0	0
Total For TSP219										0.00	0	0
TSP220 On 26/10/2017 Spot Bond				100.00000	0.00000	96.68192				0.00	0	0
Total TSP220 SPOT										0.00	0	0
Total For TSP220										0.00	0	0
TSP221 On 26/04/2018 Spot Bond				100.00000	0.00000	92.74415				0.00	0	0
Total TSP221 SPOT										0.00	0	0
Total For TSP221										0.00	0	0
TSP222 On 10/05/2018 Spot Bond				100.00000	0.00000	92.43209				0.00	0	0
Total TSP222 SPOT										0.00	0	0
Total For TSP222										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	25.88195	100.00000	25.81714				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	100.82088				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC22 On 22/05/2017 Spot Bond				100.00000	0.00000	100.00000				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	101.90996				0.00	0	0
Total TWC227 SPOT										0.00	0	0
Total For TWC227										0.00	0	0
TWC22 On 02/06/2017 Spot Bond				100.00000	0.00000	101.84370				0.00	0	0
Total TWC228 SPOT										0.00	0	0
Total For TWC228										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC22 On 07/07/2017 Spot Bond				100.00000	0.00000	101.01185				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	100.90191				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	100.88268				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	100.75274				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	100.70900				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				100.98707	0.00000	100.64455				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	100.32227				0.00	0	0
Total TWC235 SPOT										0.00	0	0
Total For TWC235										0.00	0	0
TWC23 On 17/08/2017 Spot Bond				100.00000	0.00000	100.19312				0.00	0	0
Total TWC236 SPOT										0.00	0	0
Total For TWC236										0.00	0	0
TWC23 On 18/08/2017 Spot Bond				100.00000	0.00000	100.15039				0.00	0	0
Total TWC237 SPOT										0.00	0	0
Total For TWC237										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.18000	107.16778	9.18000	107.14164				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UG26 On 09/03/2026 Spot Bond			10.62000	106.21190	10.62000	106.18204				0.00	0	422,780,000
Total UG26 SPOT										0.00	0	422,780,000
Total For UG26										0.00	0	422,780,000
VJA01L On 20/01/2023 Spot Bond			100.00000	8.51469	100.00000	8.49384				0.00	0	0
Total VJA01U SPOT										0.00	0	0
Total For VJA01U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJA02L On 20/04/2023 Spot Bond			100.00000	8.42489	100.00000	8.40425			0.00	0	0
Total VJA02U SPOT									0.00	0	0
Total For VJA02U									0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	8.59479	100.00000	8.57374			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	8.84191	100.00000	8.82025			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	9.51366	100.00000	9.49035			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	9.49395	100.00000	9.47069			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	9.62573	100.00000	9.60216			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	0.10791	100.00000	0.10765			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	10.94256	100.00000	10.90176			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	8.33054	100.00000	8.31014			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	8.33488	100.00000	8.31446			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	8.38572	100.00000	8.36517			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	8.61473	100.00000	8.59363			0.00	0	0
Total VJB04U SPOT									0.00	0	0
Total For VJB04U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJB05L On 20/04/2024 Spot Bond			100.00000	9.27561	100.00000	9.25289			0.00	0	0
Total VJB05U SPOT									0.00	0	0
Total For VJB05U									0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	7.49202	100.00000	7.47367			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	9.44266	100.00000	9.41953			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	0.10791	100.00000	0.10765			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	10.73207	100.00000	10.69205			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	101.80185			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	101.23163			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	63.39764	100.00000	63.24237			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	101.71412			0.00	0	0
Total VKE05 SPOT									0.00	0	0
Total For VKE05									0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.00000	0.00000	100.39042			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	101.90708			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	101.41500			0.00	0	0
Total VKE08 SPOT									0.00	0	0
Total For VKE08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE09 On 08/07/2020 Spot Bond				100.00000	0.00000	100.41471			0.00	0	0
Total VKE09 SPOT									0.00	0	0
Total For VKE09									0.00	0	0
VKE10 On 08/07/2022 Spot Bond				100.00000	0.00000	100.42177			0.00	0	0
Total VKE10 SPOT									0.00	0	0
Total For VKE10									0.00	0	0
VPA01L On 20/01/2023 Spot Bond			100.00000	8.02725	100.00000	8.00760			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	8.09019	100.00000	8.07037			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	9.72218	100.00000	9.69837			0.00	0	0
Total VPA03U SPOT									0.00	0	0
Total For VPA03U									0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	5.06138	100.00000	5.04899			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	9.32452	100.00000	9.30168			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	9.32784	100.00000	9.30499			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	9.33025	100.00000	9.30741			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	0.10791	100.00000	0.10765			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	10.63201	100.00000	10.59236			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	7.84311	100.00000	7.82390			0.00	0	0
Total VPB01U SPOT									0.00	0	0
Total For VPB01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VPB02L On 20/04/2023 Spot Bond			100.00000	8.00018	100.00000	7.98058			0.00	0	0
Total VPB02U SPOT									0.00	0	0
Total For VPB02U									0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	9.93147	100.00000	9.90714			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	4.83421	100.00000	4.82237			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	9.03213	100.00000	9.01001			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	9.10595	100.00000	9.08364			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	9.10540	100.00000	9.08311			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	0.10791	100.00000	0.10765			0.00	0	0
Total VPB08U SPOT									0.00	0	0
Total For VPB08U									0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	10.37449	100.00000	10.33580			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	0.00178	100.00000	0.00142			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	8.89963	100.00000	8.87701			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			2.93000	251.57893	2.93000	251.47071			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			7.93000	99.93487	7.93000	99.91317			0.00	0	0
Total WSP2 SPOT									0.00	0	0
Total For WSP2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP2/I On 28/05/2017 Spot Bond			100.00000	99.18479	100.00000	98.91599			0.00	0	0
Total WSP2/R203 SPOT									0.00	0	0
Total For WSP2/R203									0.00	0	0
WSP3 On 28/05/2019 Spot Bond			7.95500	101.83178	7.95500	101.80983			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			8.08500	102.32773	8.08500	102.30533			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			8.33000	102.17106	8.33000	102.14802			0.00	0	0
Total WSP5 SPOT									0.00	0	0
Total For WSP5									0.00	0	0
WSP5/I On 28/05/2021 Spot Bond			100.00000	12.46662	100.00000	12.43872			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			7.34000	84.43033	7.34000	84.41379			0.00	0	0
Total Z083 SPOT									0.00	0	0
Total For Z083									0.00	0	0
Total for SPOT									93,091,479,662,076,200.00	842,381,152,646	066,780,401,214
Total for SPOT :									93,091,479,662,076,200.00	842,381,152,646	066,780,401,214
Total Futures									93,091,480,293,211,200.00	842,381,158,280	066,781,182,500
Total Options									0.00	0	23,265
Grand Total:									93,091,480,293,211,300.00	842,381,158,280	066,781,205,765