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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/04/2017

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 04/05/2017 Bond Future			10.83649	75.79402	10.89713	75.42539			565,878,153.32	7,466	2,000
ES33 On 03/08/2017 Bond Future			10.92887	77.23941	10.99156	76.86392			576,669,435.06	7,466	7,466
ES33 On 02/11/2017 Bond Future			11.02186	74.95595	11.08656	74.57408			0.00	0	0
Total ES33 Future									1,142,547,588.38	14,932	9,466
ES33 On 04/05/2017 Bond Future	10.55	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.55	Put			2,148.00000	2.14800	1,779,370		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.56	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.56	Put			2,084.82000	2.08482	1,716,190		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.54	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.54	Put			2,211.25000	2.21125	1,842,620		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.53	Put			2,833.04000	2.83304	2,457,550		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.54	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.54	Put			2,769.95000	2.76995	2,394,460		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			2,706.94000	2.70694	2,331,450		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 02/11/2017 Bond Future	10.66	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	02/11/2017	Bond Future	10.66	Put			2,573.40000	2.57340	2,191,530		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			2,511.54000	2.51154	2,129,670		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			2,449.76000	2.44976	2,067,890		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												1,142,547,588.38	14,932	9,466
ES42	On	04/05/2017	Bond Future			10.99126	79.21963	11.04754	78.83178			0.00	0	8,777
ES42	On	03/08/2017	Bond Future			11.08228	80.73026	11.14043	80.33533			0.00	0	0
ES42	On	02/11/2017	Bond Future			11.17304	78.04576	11.23308	77.64403			0.00	0	0
Total ES42 Future												0.00	0	8,777
Total For ES42												0.00	0	8,777
I2025	On	04/05/2017	Bond Future			127.15349	127.15349	127.11692	127.11692			0.00	0	3,234
I2025	On	03/08/2017	Bond Future			128.26701	128.26701	128.22977	128.22977			0.00	0	0
I2025	On	02/11/2017	Bond Future			130.80338	130.80338	130.76693	130.76693			0.00	0	0
Total I2025 Future												0.00	0	3,234
I2025	On	04/05/2017	Bond Future	132.57	Put			5,453.08000	5.45308	5,416,510		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.58	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.58	Put			5,463.08000	5.46308	5,426,510		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.56	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.56	Put			5,443.08000	5.44308	5,406,510		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.57	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.97	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.97	Put			5,740.23000	5.74023	5,702,990		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			5,750.23000	5.75023	5,712,990		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			5,730.23000	5.73023	5,692,990		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.98	Put			2,213.07000	2.21307	2,176,620		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.96	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.96	Put			2,193.07000	2.19307	2,156,620		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.97	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.97	Put			2,203.07000	2.20307	2,166,620		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.98	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	3,234
I2029	On	04/05/2017	Bond Future			99.43741	99.43741	99.40986	99.40986			0.00	0	1,772
Total I2029 Future												0.00	0	1,772
I2029	On	04/05/2017	Bond Future	100.66	Call			0.00000	0.00000	0,000		0.00	0	0

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I2029	On	04/05/2017	Bond Future	100.66	Put			1,250.14000	1.25014	1,222,590		0.00	0	0
I2029	On	04/05/2017	Bond Future	100.67	Call			0.00000	0.00000	0,000		0.00	0	0
I2029	On	04/05/2017	Bond Future	100.67	Put			1,260.14000	1.26014	1,232,590		0.00	0	0
I2029	On	04/05/2017	Bond Future	100.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2029	On	04/05/2017	Bond Future	100.65	Put			1,240.14000	1.24014	1,212,590		0.00	0	0
Total I2029 Option												0.00	0	0
Total For I2029												0.00	0	1,772
I2033	On	04/05/2017	Bond Future			104.01652	104.01652	104.26896	104.26896			0.00	0	5,778
I2033	On	03/08/2017	Bond Future			106.01886	106.01886	106.27624	106.27624			0.00	0	356
I2033	On	02/11/2017	Bond Future			107.03415	107.03415	107.29779	107.29779			0.00	0	0
Total I2033 Future												0.00	0	6,134
I2033	On	04/05/2017	Bond Future	110.85	Put			6,581.04000	6.58104	6,833,480		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.83	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.83	Put			6,561.04000	6.56104	6,813,480		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.84	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.84	Put			6,571.04000	6.57104	6,823,480		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.85	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.13	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.13	Put			6,853.76000	6.85376	7,111,140		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			6,863.76000	6.86376	7,121,140		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			6,843.76000	6.84376	7,101,140		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Put			2,782.21000	2.78221	3,045,850		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			2,792.21000	2.79221	3,055,850		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			2,772.21000	2.77221	3,035,850		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	6,134
I2038	On	04/05/2017	Bond Future			130.65348	130.65348	130.61772	130.61772			0.00	0	20,616
I2038	On	03/08/2017	Bond Future			131.66759	131.66759	131.63113	131.63113			0.00	0	201
I2038	On	02/11/2017	Bond Future			134.27128	134.27128	134.23573	134.23573			0.00	0	0
Total I2038 Future												0.00	0	20,817
I2038	On	04/05/2017	Bond Future	139.78	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.78	Put			9,162.28000	9.16228	9,126,520		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.79	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.79	Put			9,172.28000	9.17228	9,136,520		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.77	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	04/05/2017	Bond Future	139.77	Put			9,152.28000	9.15228	9,116,520		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.16	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.16	Put			9,528.87000	9.52887	9,492,410		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.17	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.17	Put			9,538.87000	9.53887	9,502,410		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.18	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.18	Put			9,548.87000	9.54887	9,512,410		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	Put			2,564.27000	2.56427	2,528,720		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			2,574.27000	2.57427	2,538,720		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.82	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.82	Put			2,584.27000	2.58427	2,548,720		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	20,817
I2046	On	04/05/2017	Bond Future			126.86820	126.86820	126.83239	126.83239			0.00	0	20,203
I2046	On	03/08/2017	Bond Future			129.31043	129.31043	129.27395	129.27395			0.00	0	637
I2046	On	02/11/2017	Bond Future			130.27655	130.27655	130.24086	130.24086			0.00	0	0
Total I2046 Future												0.00	0	20,840
I2046	On	04/05/2017	Bond Future	138.33	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.33	Put			11,497.61000	11.49761	11,461,800		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.34	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.34	Put			11,507.61000	11.50761	11,471,800		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.32	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.32	Put			11,487.61000	11.48761	11,451,800		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.18	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.18	Put			11,906.05000	11.90605	11,869,570		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			11,916.05000	11.91605	11,879,570		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.17	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.17	Put			11,896.05000	11.89605	11,859,570		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			6,069.14000	6.06914	6,033,450		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			6,079.14000	6.07914	6,043,450		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			6,059.14000	6.05914	6,023,450		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	20,840
I2050	On	04/05/2017	Bond Future			135.48453	135.48453	135.44581	135.44581			0.00	0	24,114

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	03/08/2017	Bond Future			136.42781	136.42781	136.38829	136.38829			0.00	0	302
I2050	On	02/11/2017	Bond Future			139.12538	139.12538	139.08675	139.08675			0.00	0	0
Total I2050 Future												0.00	0	24,416
I2050	On	04/05/2017	Bond Future	147.84	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.84	Put			12,394.19000	12.39419	12,355,470		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.85	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.85	Put			12,404.19000	12.40419	12,365,470		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.83	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.83	Put			12,384.19000	12.38419	12,345,470		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.23	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.23	Put			12,841.71000	12.84171	12,802,190		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			12,851.71000	12.85171	12,812,190		0.00	0	0
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			12,831.71000	12.83171	12,792,190		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			5,573.25000	5.57325	5,534,620		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			5,583.25000	5.58325	5,544,620		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			5,563.25000	5.56325	5,524,620		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	24,416
R186	On	04/05/2017	Bond Future			8.94277	113.89551	9.00652	113.46438		8.41	3,321,193,071.60	29,160	106,788
R186	On	03/08/2017	Bond Future			8.99264	110.76468	9.05901	110.32568		8.70	2,905,025,262.36	26,227	35,360
R186	On	02/11/2017	Bond Future			9.03647	112.92904	9.10547	112.48267		8.55	0.00	0	1
Total R186 Future												6,226,218,333.96	55,387	142,149
R186	On	04/05/2017	Bond Future	8.44	Call			60.95000	0.06095	83,470	8.39	0.00	0	500
R186	On	04/05/2017	Bond Future	8.98	Call			924.52000	0.92452	1,123,230	8.71	0.00	0	0
R186	On	04/05/2017	Bond Future	8.98	Put			1,103.60000	1.10360	871,180	8.71	0.00	0	0
R186	On	04/05/2017	Bond Future	8.94	Call			800.89000	0.80089	981,200	8.68	0.00	0	0
R186	On	04/05/2017	Bond Future	9.20	Put			500.89000	0.50089	365,660	8.84	0.00	0	5,209
R186	On	04/05/2017	Bond Future	8.70	Put			2,377.03000	2.37703	2,028,470	8.54	0.00	0	0
R186	On	04/05/2017	Bond Future	8.70	Call			283.07000	0.28307	365,640	8.54	0.00	0	500
R186	On	04/05/2017	Bond Future	8.95	Call			830.76000	0.83076	1,015,650	8.69	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Put			1,451.67000	1.45167	1,178,240	8.65	0.00	0	0
R186	On	04/05/2017	Bond Future	8.44	Put			3,973.32000	3.97332	3,564,710	8.39	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Call			715.45000	0.71545	882,110	8.67	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Put			1,369.09000	1.36909	1,104,620	8.67	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Call			661.94000	0.66194	819,640	8.65	0.00	0	0

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	04/05/2017	Bond Future	8.95	Put			1,212.88000	1.21288	966,640	8.69	0.00	0	5,209
R186	On	04/05/2017	Bond Future	8.94	Put			1,250.81000	1.25081	999,990	8.68	0.00	0	500
R186	On	04/05/2017	Bond Future	9.20	Call			1,795.54000	1.79554	2,091,440	8.84	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Call			688.35000	0.68835	850,520	8.66	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Put			1,410.01000	1.41001	1,141,050	8.66	0.00	0	0
R186	On	03/08/2017	Bond Future	8.92	Call			1,791.63000	1.79163	1,983,840	8.96	0.00	0	0
R186	On	03/08/2017	Bond Future	8.92	Put			2,713.82000	2.71382	2,467,030	8.96	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Call			1,821.56000	1.82156	2,015,850	8.97	0.00	0	0
R186	On	03/08/2017	Bond Future	9.35	Call			3,333.11000	3.33311	3,611,650	9.22	0.00	0	0
R186	On	03/08/2017	Bond Future	9.35	Put			1,435.96000	1.43596	1,275,500	9.22	0.00	0	750
R186	On	03/08/2017	Bond Future	8.85	Call			1,589.66000	1.58966	1,767,320	8.91	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Put			2,677.06000	2.67706	2,432,350	8.97	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Call			1,762.00000	1.76200	1,952,120	8.95	0.00	0	0
R186	On	03/08/2017	Bond Future	8.85	Put			2,980.18000	2.98018	2,718,840	8.91	0.00	0	750
R186	On	03/08/2017	Bond Future	8.91	Put			2,750.93000	2.75093	2,502,050	8.95	0.00	0	0
R186	On	03/08/2017	Bond Future	9.50	Call			3,981.39000	3.98139	4,286,530	9.32	0.00	0	0
R186	On	03/08/2017	Bond Future	9.50	Put			1,123.58000	1.12358	989,720	9.32	0.00	0	6,500
R186	On	02/11/2017	Bond Future	8.89	Put			3,732.51000	3.73251	3,479,990	8.78	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Call			2,359.63000	2.35963	2,555,030	8.79	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Put			3,696.09000	3.69609	3,445,120	8.79	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Call			2,301.47000	2.30147	2,493,760	8.78	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Put			3,769.18000	3.76918	3,515,100	8.78	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Call			2,330.45000	2.33045	2,524,300	8.78	0.00	0	0
Total R186 Option												0.00	0	19,918
Total For R186												6,226,218,333.96	55,387	162,067
R197	On	04/05/2017	Bond Future			297.93217	297.93217	297.84975	297.84975			0.00	0	1,063
R197	On	03/08/2017	Bond Future			296.77236	296.77236	296.68837	296.68837			0.00	0	0
R197	On	02/11/2017	Bond Future			302.64082	302.64082	302.55891	302.55891			0.00	0	0
Total R197 Future												0.00	0	1,063
R197	On	04/05/2017	Bond Future	308.59	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/05/2017	Bond Future	308.59	Put			10,740.25000	10.74025	10,657,830		0.00	0	0
R197	On	04/05/2017	Bond Future	308.60	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/05/2017	Bond Future	308.60	Put			10,750.25000	10.75025	10,667,830		0.00	0	0
R197	On	04/05/2017	Bond Future	308.58	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/05/2017	Bond Future	308.58	Put			10,730.25000	10.73025	10,647,830		0.00	0	0
R197	On	03/08/2017	Bond Future	308.06	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/08/2017	Bond Future	308.06	Put			11,371.63000	11.37163	11,287,640		0.00	0	0
R197	On	03/08/2017	Bond Future	308.07	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/08/2017	Bond Future	308.07	Put			11,381.63000	11.38163	11,297,640		0.00	0	0
R197	On	03/08/2017	Bond Future	308.05	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	03/08/2017	Bond Future	308.05	Put			11,361.63000	11.36163	11,277,640		0.00	0	0
R197	On	02/11/2017	Bond Future	305.15	Put			2,591.09000	2.59109	2,509,180		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			2,601.09000	2.60109	2,519,180		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			2,611.09000	2.61109	2,529,180		0.00	0	0
R197	On	02/11/2017	Bond Future	305.15	Call			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	1,063
R202	On	04/05/2017	Bond Future			241.40120	241.40120	241.33226	241.33226			0.00	0	33,327
R202	On	03/08/2017	Bond Future			242.38575	242.38575	242.31577	242.31577			0.00	0	0
R202	On	02/11/2017	Bond Future			247.17878	247.17878	247.11033	247.11033			0.00	0	0
Total R202 Future												0.00	0	33,327
R202	On	04/05/2017	Bond Future	256.72	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/05/2017	Bond Future	256.72	Put			15,387.74000	15.38774	15,318,800		0.00	0	0
R202	On	04/05/2017	Bond Future	256.73	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/05/2017	Bond Future	256.73	Put			15,397.74000	15.39774	15,328,800		0.00	0	0
R202	On	04/05/2017	Bond Future	256.71	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/05/2017	Bond Future	256.71	Put			15,377.74000	15.37774	15,308,800		0.00	0	0
R202	On	03/08/2017	Bond Future	258.36	Put			16,044.23000	16.04423	15,974,250		0.00	0	0
R202	On	03/08/2017	Bond Future	258.37	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/08/2017	Bond Future	258.37	Put			16,054.23000	16.05423	15,984,250		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			16,034.23000	16.03423	15,964,250		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			6,789.67000	6.78967	6,721,220		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			6,799.67000	6.79967	6,731,220		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			6,779.67000	6.77967	6,711,220		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	33,327
R2023	On	04/05/2017	Bond Future			8.31811	98.87960	8.36572	98.66735		5.98	0.00	0	19,743
R2023	On	03/08/2017	Bond Future			8.34765	100.76516	8.39786	100.54912		5.79	0.00	0	0
R2023	On	02/11/2017	Bond Future			8.37459	98.80254	8.42744	98.58342		5.25	0.00	0	0
Total R2023 Future												0.00	0	19,743
R2023	On	04/05/2017	Bond Future	8.59	Call			1,242.16000	1.24216	1,393,880	6.22	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Put			249.92000	0.24992	189,390	6.22	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.60	Call			1,274.96000	1.27496	1,428,690	6.22	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	04/05/2017	Bond Future	8.60	Put			238.77000	0.23877	180,250	6.22	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Call			1,308.12000	1.30812	1,463,840	6.23	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Put			228.00000	0.22800	171,470	6.23	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Call			1,798.33000	1.79833	1,925,530	6.01	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Put			977.04000	0.97704	888,200	6.01	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Call			1,824.36000	1.82436	1,952,600	6.02	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Put			960.56000	0.96056	872,760	6.02	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Call			1,772.70000	1.77270	1,898,840	6.01	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Put			993.95000	0.99395	904,050	6.01	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Call			1,907.73000	1.90773	2,030,390	5.42	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Put			1,319.69000	1.31969	1,223,230	5.42	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Call			1,931.01000	1.93101	2,054,550	5.42	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Put			1,301.88000	1.30188	1,206,300	5.42	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Call			1,884.32000	1.88432	2,006,090	5.42	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Put			1,337.38000	1.33738	1,240,030	5.42	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	19,743
R203	On	04/05/2017	Bond Future			7.44632	101.45499	7.45662	101.45140		0.29	0.00	0	31,101
Total R203 Future												0.00	0	31,101
R203	On	04/05/2017	Bond Future	6.92	Call			0.14000	0.00014	0,140	0.29	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Put			187.95000	0.18795	184,360	0.29	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Call			0.17000	0.00017	0,160	0.29	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Put			184.47000	0.18447	180,870	0.29	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Call			0.12000	0.00012	0,120	0.29	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Put			191.44000	0.19144	187,850	0.29	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												0.00	0	31,101
R2030	On	04/05/2017	Bond Future			9.33353	92.32913	9.39733	91.89328			0.00	0	31,709
R2030	On	03/08/2017	Bond Future			9.38919	90.08311	9.45520	89.63917			0.00	0	3,410
R2030	On	02/11/2017	Bond Future			9.43522	91.84338	9.50331	91.39186			0.00	0	0
Total R2030 Future												0.00	0	35,119
R2030	On	04/05/2017	Bond Future	9.33	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.33	Put			460.05000	0.46005	24,200		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.34	Call			0.00000	0.00000	44,330		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.34	Put			391.52000	0.39152	0,000		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.32	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.32	Put			528.65000	0.52865	92,800		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.34	Put			776.73000	0.77673	332,790		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.35	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.35	Put			708.94000	0.70894	265,000		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
R2030	On	03/08/2017	Bond Future	9.33	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.33	Put			844.60000	0.84460	400,660		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.34	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.36	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.36	Put			953.98000	0.95398	502,460		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Put			1,088.22000	1.08822	636,700		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.35	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.35	Put			1,021.06000	1.02106	569,540		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	35,119
R2032	On	04/05/2017	Bond Future			9.50797	90.94957	9.57159	90.48616		12.23	0.00	0	22,637
R2032	On	03/08/2017	Bond Future			9.56193	92.68393	9.62760	92.21186		12.15	0.00	0	0
R2032	On	02/11/2017	Bond Future			9.61301	90.33629	9.68070	89.85602		12.08	0.00	0	0
Total R2032 Future												0.00	0	22,637
R2032	On	04/05/2017	Bond Future	9.45	Call			781.59000	0.78159	950,830	12.61	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Put			1,670.27000	1.67027	1,376,100	12.61	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Call			810.24000	0.81024	983,940	12.62	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Put			1,625.35000	1.62535	1,335,640	12.62	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.44	Call			753.52000	0.75352	918,340	12.60	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.44	Put			1,715.85000	1.71585	1,417,260	12.60	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Call			1,978.57000	1.97857	2,177,690	12.51	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Put			3,336.71000	3.33671	3,063,760	12.51	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Call			2,010.10000	2.01010	2,211,300	12.52	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Put			3,295.10000	3.29510	3,024,230	12.52	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Call			1,947.53000	1.94753	2,144,560	12.50	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Put			3,378.90000	3.37890	3,103,860	12.50	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Call			2,691.70000	2.69170	2,906,900	12.27	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Put			4,054.32000	4.05432	3,789,250	12.27	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Call			2,724.08000	2.72408	2,940,930	12.28	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Put			4,014.50000	4.01450	3,751,080	12.28	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Call			2,659.54000	2.65954	2,873,090	12.26	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Put			4,094.43000	4.09443	3,827,710	12.26	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	22,637
R2035	On	04/05/2017	Bond Future			9.68319	94.86634	9.73677	94.44058			0.00	0	8,780
R2035	On	03/08/2017	Bond Future			9.73826	96.67541	9.79351	96.24174			0.00	0	0
R2035	On	02/11/2017	Bond Future			9.79262	94.06219	9.84948	93.62117			0.00	0	0
Total R2035 Future												0.00	0	8,780
R2035	On	04/05/2017	Bond Future	9.54	Put			1,578.31000	1.57831	1,152,550		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	04/05/2017	Bond Future	9.55	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.55	Put			1,497.12000	1.49712	1,071,360		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.53	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.53	Put			1,659.61000	1.65961	1,233,850		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.54	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Put			2,258.59000	2.25859	1,824,920		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.52	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.52	Put			2,177.51000	2.17751	1,743,840		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.50	Put			2,339.78000	2.33978	1,906,110		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Put			2,038.97000	2.03897	1,597,950		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Put			1,959.13000	1.95913	1,518,110		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Put			1,879.39000	1.87939	1,438,370		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	8,780
R2037	On	04/05/2017	Bond Future			9.76430	91.30178	9.81815	90.87636		13.79	0.00	0	55,012
R2037	On	03/08/2017	Bond Future			9.82386	88.78572	9.87938	88.35243		14.37	0.00	0	160
R2037	On	02/11/2017	Bond Future			9.87472	90.52071	9.93178	90.08001		14.36	0.00	0	0
Total R2037 Future												0.00	0	55,172
R2037	On	04/05/2017	Bond Future	9.59	Put			2,431.30000	2.43130	2,116,630	14.10	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Call			630.91000	0.63091	745,150	14.11	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Put			2,374.32000	2.37432	2,063,140	14.11	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Call			583.13000	0.58313	690,440	14.09	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Put			2,489.06000	2.48906	2,170,950	14.09	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Call			606.69000	0.60669	717,440	14.10	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Call			1,873.75000	1.87375	2,033,200	14.66	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Put			4,331.27000	4.33127	4,057,430	14.66	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Call			1,904.53000	1.90453	2,065,790	14.67	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Put			4,280.95000	4.28095	4,008,920	14.67	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Call			1,843.47000	1.84347	2,001,100	14.66	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Put			4,382.20000	4.38220	4,106,540	14.66	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Call			2,986.37000	2.98637	3,173,110	14.51	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Put			5,116.72000	5.11672	4,862,760	14.51	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Call			3,020.34000	3.02034	3,208,470	14.52	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Put			5,070.89000	5.07089	4,818,320	14.52	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Call			2,952.61000	2.95261	3,137,950	14.50	0.00	0	0

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 02/11/2017 Bond Future	9.65	Put			5,162.88000	5.16288	4,907,520	14.50	0.00	0	0
Total R2037 Option									0.00	0	0
Total For R2037									0.00	0	55,172
R204 On 04/05/2017 Bond Future			7.59123	103.65305	7.62817	103.59751		1.30	0.00	0	28,589
R204 On 03/08/2017 Bond Future			7.56588	101.58946	7.60975	101.53314		1.30	0.00	0	0
R204 On 02/11/2017 Bond Future			7.47934	103.57450	7.53234	103.51825		0.86	0.00	0	0
Total R204 Future									0.00	0	28,589
R204 On 04/05/2017 Bond Future	7.91	Call			443.77000	0.44377	492,200	1.36	0.00	0	0
R204 On 04/05/2017 Bond Future	7.91	Put			21.39000	0.02139	14,280	1.36	0.00	0	0
R204 On 04/05/2017 Bond Future	7.92	Call			457.01000	0.45701	505,920	1.36	0.00	0	0
R204 On 04/05/2017 Bond Future	7.92	Put			19.69000	0.01969	13,060	1.36	0.00	0	0
R204 On 04/05/2017 Bond Future	7.90	Call			430.63000	0.43063	478,580	1.36	0.00	0	0
R204 On 04/05/2017 Bond Future	7.90	Put			23.20000	0.02320	15,610	1.36	0.00	0	0
R204 On 03/08/2017 Bond Future	7.76	Call			408.33000	0.40833	441,770	1.33	0.00	0	0
R204 On 03/08/2017 Bond Future	7.76	Put			215.76000	0.21576	192,880	1.33	0.00	0	0
R204 On 03/08/2017 Bond Future	7.77	Call			416.25000	0.41625	450,050	1.33	0.00	0	0
R204 On 03/08/2017 Bond Future	7.77	Put			210.89000	0.21089	188,370	1.33	0.00	0	0
R204 On 03/08/2017 Bond Future	7.75	Call			400.48000	0.40048	433,560	1.33	0.00	0	0
R204 On 03/08/2017 Bond Future	7.75	Put			220.71000	0.22071	197,470	1.33	0.00	0	0
R204 On 02/11/2017 Bond Future	7.75	Call			409.21000	0.40921	444,900	0.90	0.00	0	0
R204 On 02/11/2017 Bond Future	7.75	Put			178.67000	0.17867	158,110	0.90	0.00	0	0
R204 On 02/11/2017 Bond Future	7.76	Call			416.17000	0.41617	452,170	0.90	0.00	0	0
R204 On 02/11/2017 Bond Future	7.76	Put			175.06000	0.17506	154,810	0.90	0.00	0	0
R204 On 02/11/2017 Bond Future	7.74	Call			402.30000	0.40230	437,680	0.90	0.00	0	0
R204 On 02/11/2017 Bond Future	7.74	Put			182.34000	0.18234	161,470	0.90	0.00	0	0
Total R204 Option									0.00	0	0
Total For R204									0.00	0	28,589
R2040 On 04/05/2017 Bond Future			9.81925	95.01065	9.87308	94.55574		14.43	0.00	0	9,600
R2040 On 03/08/2017 Bond Future			9.87864	92.31496	9.93413	91.85158		15.05	0.00	0	0
R2040 On 02/11/2017 Bond Future			9.92948	94.11890	9.98649	93.64758		15.07	0.00	0	0
Total R2040 Future									0.00	0	9,600
R2040 On 04/05/2017 Bond Future	9.63	Call			636.48000	0.63648	750,540	14.79	0.00	0	0
R2040 On 04/05/2017 Bond Future	9.63	Put			2,720.29000	2.72029	2,379,440	14.79	0.00	0	0
R2040 On 04/05/2017 Bond Future	9.64	Call			661.69000	0.66169	779,340	14.79	0.00	0	0
R2040 On 04/05/2017 Bond Future	9.64	Put			2,658.26000	2.65826	2,321,000	14.79	0.00	0	0
R2040 On 04/05/2017 Bond Future	9.62	Call			611.88000	0.61188	722,380	14.78	0.00	0	0
R2040 On 04/05/2017 Bond Future	9.62	Put			2,783.06000	2.78306	2,438,650	14.78	0.00	0	0
R2040 On 03/08/2017 Bond Future	9.61	Put			4,781.07000	4.78107	4,486,520	15.40	0.00	0	0
R2040 On 03/08/2017 Bond Future	9.62	Call			2,051.70000	2.05170	2,222,430	15.41	0.00	0	0
R2040 On 03/08/2017 Bond Future	9.62	Put			4,726.30000	4.72630	4,433,650	15.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	03/08/2017	Bond Future	9.63	Call			2,084.66000	2.08466	2,257,300	15.42	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Put			4,672.16000	4.67216	4,381,420	15.42	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.61	Call			2,019.25000	2.01925	2,188,080	15.40	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Call			3,094.65000	3.09465	3,287,400	15.22	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Put			5,848.53000	5.84853	5,569,960	15.22	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Call			3,129.90000	3.12990	3,324,110	15.23	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Put			5,797.44000	5.79744	5,520,330	15.23	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Call			3,059.34000	3.05934	3,250,620	15.21	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Put			5,899.69000	5.89969	5,619,650	15.21	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												0.00	0	9,600
R2044	On	04/05/2017	Bond Future			9.83881	92.12556	9.89756	91.62482		15.12	0.00	0	23,891
R2044	On	03/08/2017	Bond Future			9.89633	89.50007	9.95687	88.98987		15.78	0.00	0	0
R2044	On	02/11/2017	Bond Future			9.94554	91.24903	10.00772	90.72990		15.83	0.00	0	0
Total R2044 Future												0.00	0	23,891
R2044	On	04/05/2017	Bond Future	9.66	Put			2,701.02000	2.70102	2,331,080	15.27	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.67	Call			671.94000	0.67194	806,800	15.28	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.67	Put			2,638.59000	2.63859	2,272,710	15.28	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.68	Call			698.40000	0.69840	837,380	15.29	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.68	Put			2,577.07000	2.57707	2,215,310	15.29	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.66	Call			646.26000	0.64626	777,060	15.27	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Call			1,973.14000	1.97314	2,157,930	15.90	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Put			4,877.01000	4.87701	4,551,600	15.90	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Call			2,005.58000	2.00558	2,192,490	15.91	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Put			4,820.93000	4.82093	4,497,640	15.91	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Call			2,038.33000	2.03833	2,227,360	15.92	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Put			4,765.30000	4.76530	4,444,130	15.92	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Call			3,087.14000	3.08714	3,298,220	15.98	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Put			6,058.37000	6.05837	5,750,320	15.98	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Call			3,122.27000	3.12227	3,334,960	15.99	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Put			6,005.69000	6.00569	5,699,250	15.99	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Call			3,157.89000	3.15789	3,372,180	16.00	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Put			5,953.64000	5.95364	5,648,800	16.00	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	23,891
R2048	On	04/05/2017	Bond Future			9.83240	91.20323	9.88577	90.73835		15.71	0.00	0	77,183
R2048	On	03/08/2017	Bond Future			9.88428	92.94239	9.93919	92.46895		15.66	0.00	0	170
R2048	On	02/11/2017	Bond Future			9.93532	90.31968	9.99173	89.83801		15.68	0.00	0	0
Total R2048 Future												0.00	0	77,353
R2048	On	04/05/2017	Bond Future	9.66	Call			719.38000	0.71938	842,770	16.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	04/05/2017	Bond Future	9.66	Put			2,715.80000	2.71580	2,374,310	16.12	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Call			746.89000	0.74689	874,020	16.13	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Put			2,653.21000	2.65321	2,315,460	16.13	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Call			692.57000	0.69257	812,270	16.11	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Put			2,779.25000	2.77925	2,434,070	16.11	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Call			1,930.75000	1.93075	2,094,240	15.73	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Put			5,202.41000	5.20241	4,892,460	15.73	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Call			1,963.11000	1.96311	2,128,550	15.74	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Put			5,143.35000	5.14335	4,835,350	15.74	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Call			1,898.89000	1.89889	2,060,460	15.72	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Put			5,262.13000	5.26213	4,950,260	15.72	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Call			2,996.57000	2.99657	3,190,180	15.82	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Put			5,987.51000	5.98751	5,699,450	15.82	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Call			3,032.56000	3.03256	3,227,730	15.83	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Put			5,933.44000	5.93344	5,646,940	15.83	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Call			2,960.81000	2.96081	3,152,870	15.81	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Put			6,041.97000	6.04197	5,752,360	15.81	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	77,353
R207	On	04/05/2017	Bond Future			7.77095	101.02605	7.81869	100.91320		2.31	0.00	0	76,368
R207	On	03/08/2017	Bond Future			7.78018	99.30933	7.83321	99.19461		2.32	0.00	0	0
R207	On	02/11/2017	Bond Future			7.75559	101.24986	7.81453	101.13405		1.91	0.00	0	0
Total R207 Future												0.00	0	76,368
R207	On	04/05/2017	Bond Future	8.21	Call			939.16000	0.93916	1,043,850	2.44	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Put			20.14000	0.02014	11,980	2.44	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Call			960.93000	0.96093	1,066,170	2.44	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Put			18.57000	0.01857	10,960	2.44	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Call			917.47000	0.91747	1,021,590	2.44	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Put			21.81000	0.02181	13,080	2.44	0.00	0	0
R207	On	03/08/2017	Bond Future	8.19	Put			242.22000	0.24222	209,380	2.45	0.00	0	0
R207	On	03/08/2017	Bond Future	8.19	Call			1,009.71000	1.00971	1,091,590	2.45	0.00	0	51
R207	On	03/08/2017	Bond Future	8.40	Call			1,357.74000	1.35774	1,450,830	2.48	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Put			142.03000	0.14203	120,400	2.48	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Call			1,375.31000	1.37531	1,468,860	2.49	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Put			138.32000	0.13832	117,150	2.49	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Call			1,340.25000	1.34025	1,432,880	2.48	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Put			145.82000	0.14582	123,730	2.48	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Call			840.92000	0.84092	912,100	2.01	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Put			418.99000	0.41899	374,360	2.01	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Call			853.39000	0.85339	925,130	2.01	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/11/2017	Bond Future	8.04	Put			411.93000	0.41193	367,860	2.01	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Call			865.95000	0.86595	938,230	2.01	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Put			404.97000	0.40497	361,440	2.01	0.00	0	0
Total R207 Option												0.00	0	51
Total For R207												0.00	0	76,419
R208	On	04/05/2017	Bond Future			7.91515	96.86874	7.96230	96.71710		3.73	0.00	0	23,301
R208	On	03/08/2017	Bond Future			7.92846	98.71597	7.97918	98.56172		3.69	0.00	0	0
R208	On	02/11/2017	Bond Future			7.92937	97.24228	7.98392	97.08610		3.14	0.00	0	0
Total R208 Future												0.00	0	23,301
R208	On	04/05/2017	Bond Future	8.37	Call			1,337.81000	1.33781	1,475,540	3.89	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Put			38.67000	0.03867	24,760	3.89	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Call			1,366.77000	1.36677	1,505,310	3.89	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Put			36.03000	0.03603	22,930	3.89	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Call			1,395.91000	1.39591	1,535,210	3.89	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Put			33.59000	0.03359	21,250	3.89	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Put			426.10000	0.42610	377,200	3.84	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Call			1,413.15000	1.41315	1,516,970	3.83	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Put			444.42000	0.44442	393,990	3.83	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Call			1,433.82000	1.43382	1,538,410	3.83	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Put			435.09000	0.43509	385,430	3.83	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Call			1,454.82000	1.45482	1,560,170	3.84	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Call			1,270.97000	1.27097	1,364,790	3.27	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Put			683.76000	0.68376	621,400	3.27	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Call			1,288.42000	1.28842	1,382,950	3.27	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Put			672.83000	0.67283	611,180	3.27	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Call			1,253.91000	1.25391	1,347,020	3.27	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Put			695.10000	0.69510	632,030	3.27	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	23,301
R209	On	04/05/2017	Bond Future			9.67720	71.17806	9.73554	70.79308		14.36	0.00	0	61,996
R209	On	03/08/2017	Bond Future			9.72804	72.53542	9.78804	72.14325		14.37	0.00	0	0
R209	On	02/11/2017	Bond Future			9.77625	70.80218	9.83786	70.40320		14.46	0.00	0	901
Total R209 Future												0.00	0	62,897
R209	On	04/05/2017	Bond Future	9.47	Call			406.46000	0.40646	495,980	14.57	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Put			2,184.86000	2.18486	1,889,400	14.57	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Call			424.20000	0.42420	516,810	14.58	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Put			2,134.40000	2.13440	1,842,030	14.58	0.00	0	0
R209	On	04/05/2017	Bond Future	9.46	Call			389.31000	0.38931	475,800	14.56	0.00	0	0
R209	On	04/05/2017	Bond Future	9.33	Put			2,954.81000	2.95481	2,622,080	14.44	0.00	0	1,130
R209	On	04/05/2017	Bond Future	9.46	Put			2,236.01000	2.23601	1,937,520	14.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/05/2017	Bond Future	9.63	Call			758.24000	0.75824	902,400	14.73	0.00	0	0
R209	On	04/05/2017	Bond Future	9.63	Put			1,457.03000	1.45703	1,216,210	14.73	0.00	0	1,130
R209	On	04/05/2017	Bond Future	8.93	Put			5,627.77000	5.62777	5,248,220	14.17	0.00	0	0
R209	On	04/05/2017	Bond Future	8.93	Call			17.29000	0.01729	22,720	14.17	0.00	0	1,130
R209	On	04/05/2017	Bond Future	9.33	Call			211.28000	0.21128	263,530	14.44	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Call			1,403.33000	1.40333	1,541,210	14.55	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Put			3,725.09000	3.72509	3,470,800	14.55	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Call			1,427.66000	1.42766	1,567,220	14.55	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Put			3,681.11000	3.68111	3,428,500	14.55	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Call			1,379.25000	1.37925	1,515,460	14.54	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Put			3,769.43000	3.76943	3,513,470	14.54	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Call			2,237.69000	2.23769	2,401,800	14.72	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Put			4,266.09000	4.26609	4,031,220	14.72	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Call			2,265.05000	2.26505	2,430,500	14.73	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Put			4,226.18000	4.22618	3,992,650	14.73	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Call			2,210.52000	2.21052	2,373,300	14.71	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Put			4,306.28000	4.30628	4,070,080	14.71	0.00	0	0
R209	On	02/11/2017	Bond Future	8.30	Put			11,361.89000	11.36189	10,996,990	13.88	0.00	0	0
R209	On	02/11/2017	Bond Future	8.30	Call			288.76000	0.28876	322,840	13.88	0.00	0	2,800
R209	On	02/11/2017	Bond Future	9.00	Put			6,802.05000	6.80205	6,500,060	14.30	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Call			1,069.33000	1.06933	1,166,320	14.30	0.00	0	2,800
R209	On	02/11/2017	Bond Future	10.00	Call			3,717.20000	3.71720	3,942,530	15.16	0.00	0	0
R209	On	02/11/2017	Bond Future	10.00	Put			2,683.41000	2.68341	2,509,760	15.16	0.00	0	3,360
Total R209 Option												0.00	0	12,350
Total For R209												0.00	0	75,247
R210	On	04/05/2017	Bond Future			182.85918	182.85918	182.80708	182.80708			0.00	0	1,698
R210	On	03/08/2017	Bond Future			186.37919	186.37919	186.32619	186.32619			0.00	0	0
R210	On	02/11/2017	Bond Future			187.65293	187.65293	187.60117	187.60117			0.00	0	0
Total R210 Future												0.00	0	1,698
R210	On	04/05/2017	Bond Future	192.33	Put			9,522.92000	9.52292	9,470,820		0.00	0	0
R210	On	04/05/2017	Bond Future	192.31	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/05/2017	Bond Future	192.31	Put			9,502.92000	9.50292	9,450,820		0.00	0	0
R210	On	04/05/2017	Bond Future	192.32	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/05/2017	Bond Future	192.32	Put			9,512.92000	9.51292	9,460,820		0.00	0	0
R210	On	04/05/2017	Bond Future	192.33	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/08/2017	Bond Future	196.29	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/08/2017	Bond Future	196.29	Put			9,963.81000	9.96381	9,910,810		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			9,973.81000	9.97381	9,920,810		0.00	0	0
R210	On	03/08/2017	Bond Future	196.28	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/08/2017	Bond Future	196.28	Put			9,953.81000	9.95381	9,900,810		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			4,488.83000	4.48883	4,437,070		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			4,468.83000	4.46883	4,417,070		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			4,478.83000	4.47883	4,427,070		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	1,698
R212	On	04/05/2017	Bond Future			147.94330	147.94330	147.83681	147.83681			0.00	0	3,268
R212	On	03/08/2017	Bond Future			148.75830	148.75830	148.64974	148.64974			0.00	0	0
R212	On	02/11/2017	Bond Future			151.69996	151.69996	151.59110	151.59110			0.00	0	0
Total R212 Future												0.00	0	3,268
R212	On	04/05/2017	Bond Future	152.25	Put			4,413.19000	4.41319	4,306,700		0.00	0	0
R212	On	04/05/2017	Bond Future	152.23	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/05/2017	Bond Future	152.23	Put			4,393.19000	4.39319	4,286,700		0.00	0	0
R212	On	04/05/2017	Bond Future	152.24	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/05/2017	Bond Future	152.24	Put			4,403.19000	4.40319	4,296,700		0.00	0	0
R212	On	04/05/2017	Bond Future	152.25	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/08/2017	Bond Future	153.35	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/08/2017	Bond Future	153.35	Put			4,700.26000	4.70026	4,591,700		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			4,710.26000	4.71026	4,601,700		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			4,690.26000	4.69026	4,581,700		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			818.90000	0.81890	710,040		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			828.90000	0.82890	720,040		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			808.90000	0.80890	700,040		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	3,268
R213	On	04/05/2017	Bond Future			9.37676	83.11596	9.44009	82.69565		11.93	0.00	0	45,201
R213	On	03/08/2017	Bond Future			9.42528	84.70089	9.49061	84.27279		11.89	0.00	0	0
R213	On	02/11/2017	Bond Future			9.47296	82.80492	9.54027	82.36935		11.86	0.00	0	0
Total R213 Future												0.00	0	45,201
R213	On	04/05/2017	Bond Future	9.37	Call			821.45000	0.82145	995,940	12.23	0.00	0	0
R213	On	04/05/2017	Bond Future	9.37	Put			1,286.80000	1.28680	1,040,980	12.23	0.00	0	0
R213	On	04/05/2017	Bond Future	9.35	Call			764.94000	0.76494	930,930	12.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	04/05/2017	Bond Future	9.35	Put			1,363.76000	1.36376	1,109,440	12.21	0.00	0	0
R213	On	04/05/2017	Bond Future	9.36	Call			792.83000	0.79283	963,060	12.22	0.00	0	0
R213	On	04/05/2017	Bond Future	9.36	Put			1,324.88000	1.32488	1,074,800	12.22	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Call			1,846.14000	1.84614	2,033,100	12.16	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Put			2,837.79000	2.83779	2,596,650	12.16	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Call			1,875.56000	1.87556	2,064,470	12.17	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Put			2,800.84000	2.80084	2,561,650	12.17	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Call			1,816.99000	1.81699	2,002,000	12.15	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Put			2,875.07000	2.87507	2,631,980	12.15	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Call			2,436.56000	2.43656	2,631,530	12.13	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Put			3,676.20000	3.67620	3,435,600	12.13	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Call			2,466.07000	2.46607	2,662,560	12.14	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Put			3,639.91000	3.63991	3,400,830	12.14	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Call			2,407.24000	2.40724	2,600,710	12.12	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Put			3,712.75000	3.71275	3,470,650	12.12	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	45,201
R214	On	04/05/2017	Bond Future			9.77196	71.18862	9.82520	70.82334		15.13	0.00	0	35,332
R214	On	03/08/2017	Bond Future			9.82184	72.54614	9.87657	72.17405		15.13	0.00	0	0
R214	On	02/11/2017	Bond Future			9.87087	70.66630	9.92704	70.28774		15.26	0.00	0	0
Total R214 Future												0.00	0	35,332
R214	On	04/05/2017	Bond Future	9.57	Call			458.99000	0.45899	545,350	15.45	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Put			2,238.89000	2.23889	1,959,970	15.45	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Call			478.32000	0.47832	567,590	15.46	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Put			2,187.08000	2.18708	1,911,070	15.46	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Call			440.16000	0.44016	523,650	15.44	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Put			2,291.32000	2.29132	2,009,530	15.44	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Call			1,480.31000	1.48031	1,609,420	15.40	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Put			3,964.34000	3.96434	3,721,360	15.40	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Call			1,505.76000	1.50576	1,636,430	15.41	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Put			3,918.16000	3.91816	3,676,740	15.41	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Call			1,455.13000	1.45513	1,582,680	15.39	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Put			4,010.91000	4.01091	3,766,370	15.39	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Call			2,253.18000	2.25318	2,404,530	15.35	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Put			4,576.46000	4.57646	4,349,250	15.35	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Call			2,281.32000	2.28132	2,433,930	15.36	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Put			4,533.85000	4.53385	4,307,900	15.36	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Call			2,225.23000	2.22523	2,375,310	15.34	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Put			4,619.37000	4.61937	4,390,890	15.34	0.00	0	0
Total R214 Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R214										0.00	0	35,332
Total for Bond										7,368,765,922.34	70,319	864,364
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total E170 Future										0.00	0	0
Total For E170										0.00	0	0
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18 Future										0.00	0	0
Total For ES18										0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18A Future										0.00	0	0
Total For ES18A										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

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 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2033 Future									0.00	0	0
Total For I2033									0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2038 Future									0.00	0	0
Total For I2038									0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2046 Future									0.00	0	0
Total For I2046									0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2050 Future									0.00	0	0
Total For I2050									0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186 Future									0.00	0	0
Total For R186									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R207 Future									0.00	0	0
Total For R186/R207									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R208 Future									0.00	0	0
Total For R186/R208									0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R197 Future									0.00	0	0
Total For R197									0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R202 Future									0.00	0	0
Total For R202									0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2023 Future									0.00	0	0
Total For R2023									0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R203 Future									0.00	0	0
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

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 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2032 Future									0.00	0	0
Total For R2032									0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2035 Future									0.00	0	0
Total For R2035									0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2037 Future									0.00	0	0
Total For R2037									0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204 Future									0.00	0	0
Total For R204									0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204/R203 Future									0.00	0	0
Total For R204/R203									0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2040 Future									0.00	0	0
Total For R2040									0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2044 Future									0.00	0	0
Total For R2044									0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2048 Future									0.00	0	0
Total For R2048									0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207 Future									0.00	0	0
Total For R207									0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207/R203 Future									0.00	0	0
Total For R207/R203									0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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 04/05/2017 GOVI			544.96600	544.96600	542.83000	542.83000				0.00	0	405

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/08/2017	GOVI			555.35900	555.35900	553.18200	553.18200			0.00	0	0
GOVI	On	02/11/2017	GOVI			566.21100	566.21100	563.99600	563.99600			0.00	0	0
Total GOVI Future												0.00	0	405
GOVI	On	04/05/2017	GOVI	262.19	Call			2,806,400.00000	280.64000	2,827,760,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.19	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.20	Call			2,806,300.00000	280.63000	2,827,660,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.20	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.18	Call			2,806,500.00000	280.65000	2,827,860,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.18	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.10	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.10	Put			79,180.00000	7.91800	57,410,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.11	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.11	Put			79,280.00000	7.92800	57,510,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.09	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.09	Put			79,080.00000	7.90800	57,310,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.46	Put			84,640.00000	8.46400	62,490,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.44	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.44	Put			84,440.00000	8.44400	62,290,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.45	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.45	Put			84,540.00000	8.45400	62,390,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.46	Call			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												0.00	0	405
Total for GOVI												0.00	0	405
AL37	On	04/05/2017	Index Future			528.62500	528.62500	527.64400	527.64400			0.00	0	1
AL37	On	03/08/2017	Index Future			538.70600	538.70600	537.70600	537.70600			0.00	0	0
AL37	On	02/11/2017	Index Future			549.23200	549.23200	548.21800	548.21800			0.00	0	0
Total AL37 Future												0.00	0	1
Total For AL37												0.00	0	1
AL7T	On	04/05/2017	Index Future			603.74400	603.74400	601.54000	601.54000			0.00	0	0
AL7T	On	03/08/2017	Index Future			615.25800	615.25800	613.01100	613.01100			0.00	0	0
AL7T	On	02/11/2017	Index Future			627.28000	627.28000	624.99500	624.99500			0.00	0	0
Total AL7T Future												0.00	0	0
Total For AL7T												0.00	0	0
ALBI	On	04/05/2017	Index Future			546.61700	546.61700	544.49000	544.49000			0.00	0	594
ALBI	On	03/08/2017	Index Future			557.04200	557.04200	554.87400	554.87400			0.00	0	33
ALBI	On	02/11/2017	Index Future			567.92600	567.92600	565.72100	565.72100			0.00	0	0
Total ALBI Future												0.00	0	627
Total For ALBI												0.00	0	627

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	04/05/2017	Index Future			246.07800	246.07800	246.07300	246.07300			0.00	0	925
IGOV	On	03/08/2017	Index Future			250.81500	250.81500	250.81000	250.81000			5,016,300.00	2	297
IGOV	On	02/11/2017	Index Future			255.77500	255.77500	255.77200	255.77200			0.00	0	0
Total IGOV Future												5,016,300.00	2	1,222
Total For IGOV												5,016,300.00	2	1,222
Total for Index												5,016,300.00	2	1,850
JIBAR F	On	19/04/2017	Jibar Future			7.38000	92.62000	7.38000	92.62000			0.00	0	0
JIBAR F	On	17/05/2017	Jibar Future			7.37000	92.63000	7.37000	92.63000			0.00	0	0
JIBAR F	On	21/06/2017	Jibar Future			7.40000	92.60000	7.40000	92.60000			0.00	0	0
JIBAR F	On	19/07/2017	Jibar Future			7.41000	92.59000	7.41000	92.59000			0.00	0	0
JIBAR F	On	16/08/2017	Jibar Future			7.42000	92.58000	7.42000	92.58000			0.00	0	0
JIBAR F	On	20/09/2017	Jibar Future			7.42000	92.58000	7.42000	92.58000			0.00	0	0
JIBAR F	On	20/12/2017	Jibar Future			7.45000	92.55000	7.45000	92.55000			0.00	0	0
JIBAR F	On	20/03/2018	Jibar Future			7.47000	92.53000	7.47000	92.53000			0.00	0	0
JIBAR F	On	20/06/2018	Jibar Future			7.47000	92.53000	7.47000	92.53000			0.00	0	0
JIBAR F	On	19/09/2018	Jibar Future			7.49000	92.51000	7.49000	92.51000			0.00	0	0
JIBAR F	On	19/12/2018	Jibar Future			7.55000	92.45000	7.55000	92.45000			0.00	0	0
JIBAR F	On	20/03/2019	Jibar Future			7.56000	92.44000	7.56000	92.44000			0.00	0	0
Total Jibar Future												0.00	0	0
Total For JIBAR FUTURE												0.00	0	0
Total for Jibar												0.00	0	0
10Y ST	On	17/12/2025	Interest Rate Swap			97.90440	97.90440	98.22426	98.22426			0.00	0	0
10Y ST	On	16/03/2026	Interest Rate Swap			95.00986	95.00986	95.33132	95.33132			0.00	0	0
10Y ST	On	15/06/2026	Interest Rate Swap			93.81762	93.81762	94.14637	94.14637			0.00	0	0
10Y ST	On	21/09/2026	Interest Rate Swap			95.95123	95.95123	96.28729	96.28729			0.00	0	0
10Y ST	On	21/12/2026	Interest Rate Swap			99.66120	99.66120	100.00249	100.00249			0.00	0	0
10Y ST	On	15/03/2027	Interest Rate Swap			98.28767	98.28767	98.64332	98.64332			0.00	0	0
10Y ST	On	21/06/2027	Interest Rate Swap			100.32635	100.32635	100.68968	100.68968			0.00	0	0
Total 10Y STND Future												0.00	0	0
Total For 10Y STND												0.00	0	0
1Y STN	On	15/06/2017	Interest Rate Swap			99.60705	99.60705	99.60705	99.60705			0.00	0	0
1Y STN	On	21/09/2017	Interest Rate Swap			99.62504	99.62504	99.63030	99.63030			0.00	0	0
1Y STN	On	21/12/2017	Interest Rate Swap			99.87545	99.87545	99.88954	99.88954			0.00	0	0
1Y STN	On	15/03/2018	Interest Rate Swap			99.90151	99.90151	99.92534	99.92534			0.00	0	0
1Y STN	On	21/06/2018	Interest Rate Swap			100.17216	100.17216	100.20660	100.20660			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			99.90190	99.90190	99.91579	99.91579			0.00	0	0
2Y STN	On	16/03/2018	Interest Rate Swap			99.18365	99.18365	99.20741	99.20741			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2Y STN On 15/06/2018			Interest Rate Swap	98.85751	98.85751	98.89116	98.89116		0.00	0	0
2Y STN On 21/09/2018			Interest Rate Swap	98.92016	98.92016	98.96644	98.96644		0.00	0	0
2Y STN On 21/12/2018			Interest Rate Swap	99.43000	99.43000	99.48000	99.48000		0.00	0	0
2Y STN On 15/03/2019			Interest Rate Swap	99.94241	99.94241	100.00722	100.00722		0.00	0	0
2Y STN On 21/06/2019			Interest Rate Swap	100.47233	100.47233	100.54539	100.54539		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	97.79302	97.79302	97.92786	97.92786		0.00	0	0
5Y STN On 16/03/2021			Interest Rate Swap	97.13428	97.13428	97.28169	97.28169		0.00	0	0
5Y STN On 15/06/2021			Interest Rate Swap	96.44523	96.44523	96.60333	96.60333		0.00	0	0
5Y STN On 21/09/2021			Interest Rate Swap	96.72402	96.72402	96.89082	96.89082		0.00	0	0
5Y STN On 21/12/2021			Interest Rate Swap	98.98241	98.98241	99.15455	99.15455		0.00	0	51
5Y STN On 15/03/2022			Interest Rate Swap	99.19916	99.19916	99.37759	99.37759		0.00	0	0
5Y STN On 21/06/2022			Interest Rate Swap	100.46089	100.46089	100.64495	100.64495		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 :									7,373,782,222.34	70,321	866,670
AA05 On 22/03/2019			Spot Bond	9.90000	99.58525	9.90000	99.45459		7,920,000,000,000.00	800,000,000	400,000,000
Total AA05 SPOT									7,920,000,000,000.00	800,000,000	400,000,000
Total For AA05									7,920,000,000,000.00	800,000,000	400,000,000
AA06 On 15/04/2021			Spot Bond		100.00000	0.00000	96.60576		0.00	1,000,000,000	1,000,000,000
Total AA06 SPOT									0.00	1,000,000,000	1,000,000,000
Total For AA06									0.00	1,000,000,000	1,000,000,000
AA06/JI On 15/04/2021			Spot Bond	100.00000	12.11692	100.00000	11.33016		0.00	0	0
Total AA06/JIBAR SPOT									0.00	0	0
Total For AA06/JIBAR									0.00	0	0
AA07 On 15/04/2021			Spot Bond	10.50500	96.83437	10.50500	96.69873		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	106.32800	10.00000	106.18900		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	101.57060		0.00	0	3,688,400,000
Total AB010 SPOT									0.00	0	3,688,400,000
Total For AB010									0.00	0	3,688,400,000
AB011 On 21/11/2023			Spot Bond		100.00000	0.00000	100.43970		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 AB011 SPOT										0.00	0	100,000,000
Total For AB011										0.00	0	100,000,000
AB013 On 21/11/2018 Spot Bond			9.62500	101.45698	9.62500	101.32533				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	10.96586	100.00000	10.82925				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	104.44494	10.84000	104.29277				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	11.60651	100.00000	11.46192				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	101.33429	11.37000	101.18215				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	10.99396	100.00000	10.86143				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2027 Spot Bond			11.81000	90.03301	11.81000	89.89074				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2027 Spot Bond			100.00000	11.07925	100.00000	10.94569				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	15.92810	100.00000	15.72968				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	18.83147	100.00000	18.68241				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	13.12024	100.00000	12.95679				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	15.94750	100.00000	15.76988				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	14.28610	100.00000	14.14523				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	101.83111				0.00	0	0
Total AB08 SPOT										0.00	0	0
Total For AB08										0.00	0	0
AB09 On 03/05/2017 Spot Bond			9.09000	104.74870	9.09000	104.61892				0.00	0	0
Total AB09 SPOT										0.00	0	0
Total For AB09										0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	107.12300	10.00000	106.98300				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			4.34000	108.61641	4.34000	264.28557				0.00	0	1,400,000,000
Total ABCPI3 SPOT										0.00	0	1,400,000,000
Total For ABCPI3										0.00	0	1,400,000,000
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	101.12072				0.00	0	764,000,000
Total ABFN07 SPOT										0.00	0	764,000,000
Total For ABFN07										0.00	0	764,000,000
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	101.36491				0.00	0	1,110,000,000
Total ABFN08 SPOT										0.00	0	1,110,000,000
Total For ABFN08										0.00	0	1,110,000,000
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	100.69081				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	100.73521				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN11 On 09/04/2019 Spot Bond				100.00000	0.00000	99.72831				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN12 On 14/05/2020 Spot Bond				100.00000	0.00000	101.62608				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN13 On 14/05/2022 Spot Bond				100.00000	0.00000	101.36333				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN14 On 11/11/2020 Spot Bond				100.00000	0.00000	101.81347				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN15 On 11/11/2022 Spot Bond				100.00000	0.00000	101.89762				0.00	0	1,000,000,000
Total ABFN16 SPOT										0.00	0	1,000,000,000
Total For ABFN16										0.00	0	1,000,000,000
ABFN16 On 17/05/2019 Spot Bond				100.00000	0.00000	101.61047				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN17 On 26/09/2023 Spot Bond				100.00000	0.00000	100.42676				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			11.62500	101.32419	11.62500	104.79434				0.00	0	0
Total ABK1 SPOT										0.00	0	0
Total For ABK1										0.00	0	0
ABK10 On 14/02/2020 Spot Bond				100.00000	0.00000	99.32744				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK11 On 20/05/2019 Spot Bond				100.00000	0.00000	100.56713				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	101.62084				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			10.87500	101.16660	10.87500	102.24584				0.00	0	0
Total ABK2 SPOT										0.00	0	0
Total For ABK2										0.00	0	0
ABK3 On 07/11/2018 Spot Bond				100.00000	0.00000	100.67424				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	34.79066	100.00000	34.35723				0.00	0	0
Total ABK3/JIBAR SPOT										0.00	0	0
Total For ABK3/JIBAR										0.00	0	0
ABK4 On 24/05/2018 Spot Bond				100.00000	0.00000	101.23974				0.00	0	78,500,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABK4 SPOT										0.00	0	78,500,000
Total For ABK4										0.00	0	78,500,000
ABK4/J On 24/05/2018 Spot Bond			100.00000	44.95613	100.00000	44.39607				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	99.69270				0.00	0	0
Total ABK5 SPOT										0.00	0	0
Total For ABK5										0.00	0	0
ABK5/J On 31/10/2018 Spot Bond			100.00000	34.73564	100.00000	34.30290				0.00	0	0
Total ABK5/JIBAR SPOT										0.00	0	0
Total For ABK5/JIBAR										0.00	0	0
ABK6 On 05/06/2020 Spot Bond				100.00000	0.00000	101.03064				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK7 On 03/06/2019 Spot Bond				100.00000	0.00000	98.50649				0.00	0	0
Total ABK7 SPOT										0.00	0	0
Total For ABK7										0.00	0	0
ABK8 On 03/06/2021 Spot Bond				100.00000	0.00000	95.60122				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	96.87495				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			6.26000	105.95909	6.26000	145.97911				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			6.26000	101.36298	6.26000	128.19624				0.00	0	0
Total ABKI02 SPOT										0.00	0	0
Total For ABKI02										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			100.00000	12.44401	100.00000	12.33375				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			7.51000	90.21810	7.51000	105.09156				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	5.93358	100.00000	5.88124				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABKI03/R212 SPOT										0.00	0	0
Total For ABKI03/R212										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			8.33000	93.35790	8.33000	106.00029				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	7.03733	100.00000	6.95329				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	83.82243				0.00	0	59,900,000
Total ABKS1 SPOT										0.00	0	59,900,000
Total For ABKS1										0.00	0	59,900,000
ABN05 On 18/04/2021 Spot Bond			3.54000	180.34777	3.54000	180.08122				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	194.39120	2.17000	194.13990				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	205.33395	1.82000	205.07855				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			8.48625	93.81704	8.48625	93.70819				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			8.48625	93.81704	8.48625	93.70819				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN48 SPOT										0.00	0	0
Total For ABN48										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	100.39714				0.00	0	0
Total ABN55 SPOT										0.00	0	0
Total For ABN55										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	99.88208				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			3.30000	91.56004	3.30000	118.17672				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			3.09000	95.60394	3.09000	169.53061				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			2.94000	107.92124	2.94000	222.39655				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			9.96500	91.34948	9.96500	91.22886				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN68 SPOT										0.00	0	0
Total For ABN68										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	101.08605				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN73 On 03/05/2017 Spot Bond				100.00000	0.00000	113.13000				0.00	0	0
Total ABN73 SPOT										0.00	0	0
Total For ABN73										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	129.11000				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	108.77355	9.63000	108.63311				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	117.43000				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			10.39500	104.00465	10.39500	103.85997				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			9.13000	92.57729	9.13000	92.46444				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			10.94000	100.78495	10.94000	100.63760				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	100.79026				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	101.86020				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			8.85000	101.72862	8.85000	101.60900				0.00	0	550,000,000
Total ABS10 SPOT										0.00	0	550,000,000
Total For ABS10										0.00	0	550,000,000
ABS11 On 09/04/2021 Spot Bond			9.25500	100.79814	9.25500	100.67364				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			9.39000	103.61171	9.39000	103.48047				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	104.10949	9.20000	103.98023				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			9.83500	103.50111	9.83500	103.36395				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			9.09500	104.65984	9.09500	104.53135				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABS14										0.00	0	0
ABS15 On 11/11/2022 Spot Bond			9.64500	104.75673	9.64500	104.62052				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABS15 SPOT										0.00	0	0
Total For ABS15										0.00	0	0
ABS16 On 11/11/2025 Spot Bond			10.45000	104.21595	10.45000	104.06943				0.00	0	0
Total ABS16 SPOT										0.00	0	0
Total For ABS16										0.00	0	0
ABS17 On 11/11/2027 Spot Bond			11.19000	101.23602	11.19000	101.08389				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			9.91500	100.25134	9.91500	100.11962				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			9.13000	100.61491	9.13000	100.49161				0.00	0	0
Total ABS6 SPOT										0.00	0	0
Total For ABS6										0.00	0	0
ABS7 On 11/09/2026 Spot Bond			10.49000	90.94385	10.49000	90.81761				0.00	0	3,890,000,000
Total ABS7 SPOT										0.00	0	3,890,000,000
Total For ABS7										0.00	0	3,890,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	9.61335	100.00000	9.50802				0.00	0	0
Total ABS7/R186 SPOT										0.00	0	0
Total For ABS7/R186										0.00	0	0
ABS12 On 07/12/2023 Spot Bond			3.53000	276.74371	3.53000	276.33504				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS14 On 31/01/2022 Spot Bond			2.76000	141.16968	2.76000	143.80738				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABS14										0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.04362	100.00000	0.04304				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	54.93102	100.00000	54.26888				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	87.50499				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	101.94761				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	101.94761				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	101.95704				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	101.95704				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	101.93818				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL087 On 25/11/2020 Spot Bond			10.00000	107.12300	10.00000	106.98300				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL089 On 20/12/2018 Spot Bond				100.00000	0.00000	100.63742				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL095 On 20/06/2020 Spot Bond				100.00000	0.00000	100.65324				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL096 On 20/12/2025 Spot Bond				100.00000	0.00000	100.65961				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	100.64674				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL098 On 20/12/2017 Spot Bond				100.00000	0.00000	100.61806				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL100 On 20/12/2019 Spot Bond			9.41000	102.16110	9.41000	102.03207				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL104 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL12C On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	217.72518				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12E On 20/09/2021 Spot Bond				100.00000	0.00000	217.72137				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12E On 20/09/2021 Spot Bond				100.00000	0.00000	100.63082				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL13E 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
ACL13E 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
ACL13E On 30/07/2017 Spot Bond				100.00000	0.00000	101.93436				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	102.00419				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	107.12300	10.00000	106.98300				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL14E On 20/12/2021 Spot Bond				100.00000	0.00000	100.63278				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	100.78932	10.23000	100.65280				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL16E On 20/06/2017 Spot Bond				100.00000	0.00000	103.21780				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			9.75500	103.26362	9.75500	103.12861				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL168 On 20/06/2017 Spot Bond				100.00000	0.00000	100.61940				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL169 On 20/06/2017 Spot Bond			1.75000	132.03064	1.75000	131.86754				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL170 On 20/06/2017 Spot Bond				100.00000	0.00000	100.61488				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	100.63102				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond				100.00000	0.00000	100.59872				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	100.65632				0.00	32,000,000	13,000,000
Total ACL181 SPOT										0.00	32,000,000	13,000,000
Total For ACL181										0.00	32,000,000	13,000,000
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	100.74884				0.00	6,000,000,000	6,000,000,000
Total ACL182 SPOT										0.00	6,000,000,000	6,000,000,000
Total For ACL182										0.00	6,000,000,000	6,000,000,000
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	101.89066				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	100.75705				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	100.62760				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	100.63524				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	100.64361				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL188 On 20/09/2022 Spot Bond				100.00000	0.00000	100.64564				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	100.64564				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL194 On 20/06/2017 Spot Bond				100.00000	0.00000	100.68263				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL195 On 20/12/2017 Spot Bond				100.00000	0.00000	100.61806				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL196 On 20/06/2017 Spot Bond				100.00000	0.00000	100.67748				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	100.85351				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	100.68263				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL199 On 20/12/2022 Spot Bond				100.00000	0.00000	100.65662				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	100.65662				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL202 On 30/01/2023 Spot Bond				100.00000	0.00000	155.08780				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL203 On 14/02/2023 Spot Bond				100.00000	0.00000	156.14585				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL204 On 20/03/2018 Spot Bond				100.00000	0.00000	100.58133				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL208 On 20/05/2018 Spot Bond				100.00000	0.00000	101.19787				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL210 On 20/09/2018 Spot Bond				100.00000	0.00000	100.59350				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL212 On 20/06/2018 Spot Bond				100.00000	0.00000	99.79793				0.00	0	100,000,000
Total ACL213 SPOT										0.00	0	100,000,000
Total For ACL213										0.00	0	100,000,000
ACL213 On 20/09/2020 Spot Bond				100.00000	0.00000	92.71605				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL214 On 20/09/2018 Spot Bond				100.00000	0.00000	100.58639				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL215 On 20/12/2018 Spot Bond				100.00000	0.00000	100.58577				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL216 On 20/12/2023 Spot Bond				100.00000	0.00000	100.62504				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL217 On 11/05/2020 Spot Bond				100.00000	0.00000	101.54582				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL218 On 26/01/2021 Spot Bond				100.00000	0.00000	102.03666				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.00000	0.00000	102.00724				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL220 On 20/09/2021 Spot Bond				100.00000	0.00000	100.62244				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.61277				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	100.88536				0.00	1,570,000,000	1,590,000,000
Total ADCB01 SPOT										0.00	1,570,000,000	1,590,000,000
Total For ADCB01										0.00	1,570,000,000	1,590,000,000
ADCB0 On 08/03/2018 Spot Bond			100.00000	61.83468	100.00000	61.08932				0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	61.83468	100.00000	61.08932				0.00	0	0
Total ADCB01/JIBAR SPOT										0.00	0	0
Total For ADCB01/JIBAR										0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.30465				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
ADCB0 On 04/12/2018 Spot Bond				100.00000	0.00000	101.03084				0.00	0	120,000,000
Total ADCB05 SPOT										0.00	0	120,000,000
Total For ADCB05										0.00	0	120,000,000
ADCB2 On 31/07/2018 Spot Bond			100.00000	47.01774	100.00000	46.43200				0.00	0	0
Total ADCB2U SPOT										0.00	0	0
Total For ADCB2U										0.00	0	0
ADCP4 On 15/04/2017 Spot Bond			100.00000	99.18479	100.00000	99.45504				0.00	0	0
Total ADCP4U SPOT										0.00	0	0
Total For ADCP4U										0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	24.27881	100.00000	23.98614				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	5.71754	100.00000	5.64786				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	99.88338				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	99.87936				0.00	0	0
Total AHF2B2 SPOT										0.00	0	0
Total For AHF2B2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF2C: On 18/10/2018 Spot Bond				100.00000	0.00000	99.86596				0.00	0	0
Total AHF2C2 SPOT										0.00	0	0
Total For AHF2C2										0.00	0	0
AHF3A: On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
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	99.88744				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	99.88610				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	99.85268				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	99.85935				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	99.80492				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	99.82477				0.00	0	0
Total AHF3C3 SPOT										0.00	0	0
Total For AHF3C3										0.00	0	0
AHL01L: On 15/04/2020 Spot Bond			100.00000	41.63861	100.00000	39.33624				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1A: On 15/04/2020 Spot Bond			100.00000	16.14361	100.00000	13.41738				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHY2U On 08/07/2026 Spot Bond			100.00000	11.51767	100.00000	11.36504			35,723,213,400,000.00	357,232,134	357,232,134
Total AHY2U SPOT									15,723,213,400,000.00	357,232,134	357,232,134
Total For AHY2U									15,723,213,400,000.00	357,232,134	357,232,134
AIG2U On 08/07/2026 Spot Bond			100.00000	9.38177	100.00000	9.25745			0.00	0	0
Total AIG2U SPOT									0.00	0	0
Total For AIG2U									0.00	0	0
AIR01 On 15/03/2019 Spot Bond			9.17500	99.75829	9.17500	99.63678			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			10.56000	110.35096	10.56000	110.19508			0.00	0	0
Total AIR02 SPOT									0.00	0	0
Total For AIR02									0.00	0	0
AIR04 On 29/05/2024 Spot Bond			9.70500	101.25896	9.70500	101.12650			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	11.38870	100.00000	16.89212			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			10.82500	98.13566	10.82500	97.99286			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			3.34500	175.44156	3.34500	175.18687			0.00	0	0
Total AIRL01 SPOT									0.00	0	0
Total For AIRL01									0.00	0	0
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	100.55341			0.00	0	200,000,000
Total APF01 SPOT									0.00	0	200,000,000
Total For APF01									0.00	0	200,000,000
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	100.44833			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	101.63281			0.00	0	400,000,000
Total APF03 SPOT									0.00	0	400,000,000
Total For APF03									0.00	0	400,000,000
APF04 On 21/10/2021 Spot Bond				100.00000	0.00000	99.79990			0.00	0	0
Total APF04 SPOT									0.00	0	0
Total For APF04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AS116L On 15/01/2018 Spot Bond			100.00000	81.67160	100.00000	66.18331				0.00	0	0
Total AS116U SPOT										0.00	0	0
Total For AS116U										0.00	0	0
AS120L On 01/02/2018 Spot Bond			100.00000	67.08620	100.00000	66.25044				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	24.25408	100.00000	23.95192				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	24.25408	100.00000	23.95192				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	3.64531	100.00000	3.61308				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	0.10366	100.00000	0.10309				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 04/10/2021 Spot Bond			100.00000	12.03227	100.00000	11.88723				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	20.35360	100.00000	20.10825				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	30.72066	100.00000	30.35034				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	100.59879				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN01: On 20/06/2017 Spot Bond				100.00000	0.00000	103.72503				0.00	0	0
Total ASN012 SPOT										0.00	0	0
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
ASN01: On 11/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN02: On 09/06/2017 Spot Bond				100.00000	0.00000	115.20706				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			3.19000	241.96156	3.19000	241.61537				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02: On 20/06/2019 Spot Bond				100.00000	0.00000	99.36517				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03: On 19/09/2017 Spot Bond				100.00000	0.00000	97.08143				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN03: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03: On 10/11/2019 Spot Bond				100.00000	0.00000	101.57669				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			3.20500	215.41787	3.20500	215.10921				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.88460				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN05: On 22/04/2020 Spot Bond				100.00000	0.00000	99.72745				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	101.91468				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	101.88588				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	99.42042				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN06: On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 01/06/2018 Spot Bond				100.00000	0.00000	101.05533				0.00	0	100,400,000
Total ASN066 SPOT										0.00	0	100,400,000
Total For ASN066										0.00	0	100,400,000
ASN06: On 15/06/2018 Spot Bond				100.00000	0.00000	100.68445				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	101.64153				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	95.03712				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN07: On 23/07/2018 Spot Bond				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	100.70211				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08: On 20/09/2020 Spot Bond				100.00000	0.00000	100.60495				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	100.86928				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	100.24526				0.00	50,000,000	74,500,000
Total ASN083 SPOT										0.00	50,000,000	74,500,000
Total For ASN083										0.00	50,000,000	74,500,000
ASN08: On 03/09/2020 Spot Bond				100.00000	0.00000	101.16578				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08: On 25/09/2018 Spot Bond				100.00000	0.00000	100.41508				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	117.18776				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN08: On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN088 SPOT										0.00	0	0
Total For ASN088										0.00	0	0
ASN09: On 08/10/2018 Spot Bond				100.00000	0.00000	100.01325				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN09: On 21/10/2020 Spot Bond				100.00000	0.00000	99.80634				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN09: On 29/10/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN094 SPOT										0.00	0	0
Total For ASN094										0.00	0	0
ASN09: On 10/11/2020 Spot Bond				100.00000	0.00000	101.59975				0.00	60,000,000	20,000,000
Total ASN096 SPOT										0.00	60,000,000	20,000,000
Total For ASN096										0.00	60,000,000	20,000,000
ASN09: On 20/12/2020 Spot Bond				100.00000	0.00000	70.02694				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111 On 02/12/2020 Spot Bond				100.00000	0.00000	101.09310				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	100.62128				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	100.95712				0.00	60,000,000	20,000,000
Total ASN113 SPOT										0.00	60,000,000	20,000,000
Total For ASN113										0.00	60,000,000	20,000,000
ASN114 On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN114 SPOT										0.00	0	0
Total For ASN114										0.00	0	0
ASN115 On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN119 On 27/01/2018 Spot Bond				100.00000	0.00000	101.87432				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	100.78501				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	100.61010				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN12(On 24/02/2019 Spot Bond				100.00000	0.00000	101.23681				0.00	0	190,300,000
Total ASN128 SPOT										0.00	0	190,300,000
Total For ASN128										0.00	0	190,300,000
ASN12(On 24/02/2019 Spot Bond				100.00000	0.00000	101.23556				0.00	0	287,100,000
Total ASN129 SPOT										0.00	0	287,100,000
Total For ASN129										0.00	0	287,100,000
ASN13(On 24/02/2019 Spot Bond				100.00000	0.00000	101.21731				0.00	0	190,300,000
Total ASN130 SPOT										0.00	0	190,300,000
Total For ASN130										0.00	0	190,300,000
ASN13(On 03/03/2019 Spot Bond				100.00000	0.00000	101.05525				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN13(On 03/03/2019 Spot Bond				100.00000	0.00000	101.04694				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	100.77860				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	83.02000				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			3.49000	139.43238	3.49000	139.22688				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	83.02000				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	100.60519				0.00	0	0
Total ASN142 SPOT										0.00	0	0
Total For ASN142										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN14: On 20/06/2020 Spot Bond				100.00000	0.00000	103.11977				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14: On 28/04/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14: On 20/06/2021 Spot Bond				100.00000	0.00000	58.51370				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond				100.00000	0.00000	101.71693				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	101.71693				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			3.53500	139.15602	3.53500	138.95007				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	103.81401				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	101.11584				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			3.99000	89.24127	3.99000	155.83618				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN16(On 08/08/2021 Spot Bond				100.00000	0.00000	101.68772				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16 On 19/08/2021 Spot Bond				100.00000	0.00000	101.33943				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16 On 29/08/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
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	100.65656				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	100.99099				0.00	0	0
Total ASN173 SPOT										0.00	0	0
Total For ASN173										0.00	0	0
ASN17 On 02/12/2019 Spot Bond				100.00000	0.00000	101.04778				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN17 On 21/12/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17 On 23/12/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN17 On 25/02/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN179 SPOT										0.00	0	0
Total For ASN179										0.00	0	0
ASN18 On 20/06/2022 Spot Bond				100.00000	0.00000	100.41118				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN18 On 11/10/2017 Spot Bond			100.00000	78.58831	100.00000	75.41436			0.00	0	10,500,000,000
Total ASN184 SPOT									0.00	0	10,500,000,000
Total For ASN184									0.00	0	10,500,000,000
ASN38 On 20/12/2017 Spot Bond			100.00000	59.08915	100.00000	58.37687			0.00	0	0
Total ASN38U SPOT									0.00	0	0
Total For ASN38U									0.00	0	0
ASN39 On 20/12/2017 Spot Bond			100.00000	59.14150	100.00000	58.42860			0.00	0	0
Total ASN39U SPOT									0.00	0	0
Total For ASN39U									0.00	0	0
ASN40 On 20/12/2017 Spot Bond			100.00000	58.90590	100.00000	58.19584			0.00	0	0
Total ASN40U SPOT									0.00	0	0
Total For ASN40U									0.00	0	0
ASN50 On 16/03/2018 Spot Bond			100.00000	59.43578	100.00000	58.71933			0.00	0	0
Total ASN50U SPOT									0.00	0	0
Total For ASN50U									0.00	0	0
ASN75 On 20/09/2020 Spot Bond			100.00000	5.89817	100.00000	5.82708			0.00	0	0
Total ASN75U SPOT									0.00	0	0
Total For ASN75U									0.00	0	0
ASN89 On 02/10/2018 Spot Bond			100.00000	39.78343	100.00000	39.29864			0.00	0	0
Total ASN89U SPOT									0.00	0	0
Total For ASN89U									0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	100.72994			0.00	0	0
Total BAR001 SPOT									0.00	0	0
Total For BAR001									0.00	0	0
BAW11 On 01/10/2018 Spot Bond			9.05000	101.44659	9.05000	101.32399			0.00	0	0
Total BAW11 SPOT									0.00	0	0
Total For BAW11									0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	99.89617			0.00	0	0
Total BAW13 SPOT									0.00	0	0
Total For BAW13									0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	100.59308			0.00	0	620,000,000
Total BAW17 SPOT									0.00	0	620,000,000
Total For BAW17									0.00	0	620,000,000
BAW17 On 05/12/2018 Spot Bond			100.00000	31.06061	100.00000	30.68619			0.00	0	0
Total BAW17/JIBAR SPOT									0.00	0	0
Total For BAW17/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
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	100.64178				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			10.45500	100.84742	10.45500	100.70635				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			10.07500	97.64385	10.07500	97.51354				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.30000	100.59969	9.30000	100.47553				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	100.95710				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	80.53097	100.00000	63.68343				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	100.90053				0.00	0	600,000,000
Total BAW24 SPOT										0.00	0	600,000,000
Total For BAW24										0.00	0	600,000,000
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	100.93920				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			9.24000	100.71228	9.24000	100.59011				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			12.17716	100.31266	12.17716	100.14162				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			12.26867	100.16960	12.26867	100.00417				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			9.49000	100.85821	9.49000	100.72971				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA25 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
BAYA26 On 30/09/2017 Spot Bond			11.94000	97.66144	11.94000	99.59704				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA27 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
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	100.41797				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond			11.62500	92.37765	11.62500	101.16564				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	100.40719				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	100.41582				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	99.64823				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	99.23342				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	99.29179				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	99.82216				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	100.41618				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA44 On 31/03/2019 Spot Bond				100.00000	0.00000	100.41629				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA51 On 31/03/2019 Spot Bond				100.00000	0.00000	100.43221				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA52 On 31/03/2019 Spot Bond				100.00000	0.00000	100.44570				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA53 On 30/09/2017 Spot Bond				100.00000	0.00000	100.35536				0.00	0	0
Total BAYA53 SPOT										0.00	0	0
Total For BAYA53										0.00	0	0
BAYA54 On 30/09/2019 Spot Bond				100.00000	0.00000	100.44584				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA55 On 31/03/2018 Spot Bond				100.00000	0.00000	100.27593				0.00	0	0
Total BAYA55 SPOT										0.00	0	0
Total For BAYA55										0.00	0	0
BAYA56 On 31/03/2020 Spot Bond				100.00000	0.00000	100.32988				0.00	0	0
Total BAYA56 SPOT										0.00	0	0
Total For BAYA56										0.00	0	0
BAYA57 On 31/03/2022 Spot Bond				100.00000	0.00000	100.35663				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	100.52854				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB06 On 31/12/2019 Spot Bond				100.00000	0.00000	100.52834				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				100.00000	0.00000	100.52844				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond				100.00000	0.00000	100.54543				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB09 On 30/09/2018 Spot Bond				100.00000	0.00000	100.46800				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	19.53343	100.00000	19.29540				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	17.77762	100.00000	17.56099				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3U On 30/06/2035 Spot Bond			100.00000	10.97384	100.00000	10.84011				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4U On 30/06/2035 Spot Bond			100.00000	10.99522	100.00000	10.86268				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5U On 30/06/2035 Spot Bond			100.00000	13.26789	100.00000	13.10621				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6U On 30/06/2035 Spot Bond			100.00000	11.49641	100.00000	11.35631				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC117U On 02/05/2017 Spot Bond			100.00000	96.30607	100.00000	95.05208				0.00	0	0
Total BC117U SPOT										0.00	0	0
Total For BC117U										0.00	0	0
BC118U On 15/05/2017 Spot Bond			100.00000	93.11224	100.00000	91.93955				0.00	0	0
Total BC118U SPOT										0.00	0	0
Total For BC118U										0.00	0	0
BC119U On 24/05/2017 Spot Bond			100.00000	91.02244	100.00000	89.90148				0.00	0	0
Total BC119U SPOT										0.00	0	0
Total For BC119U										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	99.82794				0.00	0	0
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	100.13879				0.00	0	400,000,000
Total BCJ06 SPOT										0.00	0	400,000,000
Total For BCJ06										0.00	0	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCJ09 On 25/07/2017 Spot Bond				100.00000	0.00000	101.83052			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	100.02263			0.00	0	0
Total BCJ10 SPOT									0.00	0	0
Total For BCJ10									0.00	0	0
BCJ11 On 14/11/2017 Spot Bond				100.00000	0.00000	101.36016			0.00	0	0
Total BCJ11 SPOT									0.00	0	0
Total For BCJ11									0.00	0	0
BCJ12 On 23/03/2018 Spot Bond			8.65000	100.60503	8.65000	100.48441			0.00	0	0
Total BCJ12 SPOT									0.00	0	0
Total For BCJ12									0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	19.30589	100.00000	19.07317			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	19.30589	100.00000	19.07317			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			2.64000	101.33180	2.64000	198.18138			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			9.01000	88.09214	9.01000	169.80059			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			9.01000	89.39014	9.01000	170.35917			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			9.39500	91.37222	9.39500	91.25707			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			8.27500	99.37639	8.27500	99.26697			0.00	0	0
Total BEER02 SPOT									0.00	0	0
Total For BEER02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG1A7I On 21/11/2032 Spot Bond			100.00000	9.82970	100.00000	9.70724			0.00	0	0
Total BG1A7U SPOT									0.00	0	0
Total For BG1A7U									0.00	0	0
BG1A8I On 21/11/2032 Spot Bond			100.00000	8.50636	100.00000	8.40038			0.00	0	0
Total BG1A8U SPOT									0.00	0	0
Total For BG1A8U									0.00	0	0
BG1B2I On 23/11/2032 Spot Bond			100.00000	8.50636	100.00000	8.40038			0.00	0	0
Total BG1B2U SPOT									0.00	0	0
Total For BG1B2U									0.00	0	0
BG1C2 On 21/11/2032 Spot Bond			100.00000	9.02419	100.00000	8.91176			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	0.00009	100.00000	0.00009			0.00	0	0
Total BG1D2U SPOT									0.00	0	0
Total For BG1D2U									0.00	0	0
BG1E2I On 21/11/2032 Spot Bond			100.00000	12.07364	100.00000	11.92323			0.00	0	0
Total BG1E2U SPOT									0.00	0	0
Total For BG1E2U									0.00	0	0
BG1F2I On 21/11/2032 Spot Bond			100.00000	16.67660	100.00000	16.46884			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	102.19853			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			10.81000	104.52440	10.81000	104.37252			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	102.57285			0.00	0	20,000,000
Total BGL03 SPOT									0.00	0	20,000,000
Total For BGL03									0.00	0	20,000,000
BGL04 On 05/02/2025 Spot Bond			11.01000	97.02633	11.01000	99.55794			0.00	0	0
Total BGL04 SPOT									0.00	0	0
Total For BGL04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL05 On 04/09/2025 Spot Bond			11.35500	101.41404	11.35500	101.23629			0.00	0	0
Total BGL05 SPOT									0.00	0	0
Total For BGL05									0.00	0	0
BGL06 On 04/09/2025 Spot Bond				100.00000	0.00000	101.27343			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			12.00500	100.30439	12.00500	100.52845			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	101.23183			0.00	0	0
Total BGL08 SPOT									0.00	0	0
Total For BGL08									0.00	0	0
BGL09 On 29/09/2020 Spot Bond			11.35500	100.72987	11.35500	100.57882			0.00	0	0
Total BGL09 SPOT									0.00	0	0
Total For BGL09									0.00	0	0
BGL10 On 05/05/2021 Spot Bond				100.00000	0.00000	102.03788			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			11.73500	105.94622	11.73500	107.63572			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	102.64160			0.00	0	10,000,000
Total BGL12 SPOT									0.00	0	10,000,000
Total For BGL12									0.00	0	10,000,000
BGL13 On 20/08/2021 Spot Bond			11.77500	101.69608	11.77500	101.53550			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	102.13190			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	100.85585			0.00	0	100,000,000
Total BGL15 SPOT									0.00	0	100,000,000
Total For BGL15									0.00	0	100,000,000
BGR04 On 28/02/2018 Spot Bond				100.00000	0.00000	101.05479			0.00	0	0
Total BGR04 SPOT									0.00	0	0
Total For BGR04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	101.20113			0.00	0	750,000,000
Total BID04 SPOT									0.00	0	750,000,000
Total For BID04									0.00	0	750,000,000
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	99.48725			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			9.07500	102.19791	9.07500	102.07340			0.00	0	3,800,000,000
Total BID06 SPOT									0.00	0	3,800,000,000
Total For BID06									0.00	0	3,800,000,000
BLG1A1 On 21/11/2032 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BLG1A6 SPOT									0.00	0	0
Total For BLG1A6									0.00	0	0
BPPF01 On 22/03/2018 Spot Bond				100.00000	0.00000	100.50391			0.00	0	0
Total BPPF01 SPOT									0.00	0	0
Total For BPPF01									0.00	0	0
BPPF02 On 22/03/2020 Spot Bond				100.00000	0.00000	100.54520			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	101.32679			0.00	0	0
Total BSR17 SPOT									0.00	0	0
Total For BSR17									0.00	0	0
BTC152 On 17/05/2017 Spot Bond				100.00000	0.00000	99.26773			0.00	0	0
Total BTC152 SPOT									0.00	0	0
Total For BTC152									0.00	0	0
BTC163 On 03/05/2017 Spot Bond				100.00000	0.00000	99.57767			0.00	0	0
Total BTC163 SPOT									0.00	0	0
Total For BTC163									0.00	0	0
BTC164 On 10/05/2017 Spot Bond				100.00000	0.00000	99.43316			0.00	0	0
Total BTC164 SPOT									0.00	0	0
Total For BTC164									0.00	0	0
BTC165 On 17/05/2017 Spot Bond				100.00000	0.00000	99.28429			0.00	0	0
Total BTC165 SPOT									0.00	0	0
Total For BTC165									0.00	0	0
BTC166 On 21/05/2017 Spot Bond				100.00000	0.00000	99.20021			0.00	0	0
Total BTC166 SPOT									0.00	0	0
Total For BTC166									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC167 On 02/06/2017 Spot Bond				100.00000	0.00000	98.94902				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	98.86504				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	98.84475				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	99.59293				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	98.35807				0.00	0	0
Total BTC171 SPOT										0.00	0	0
Total For BTC171										0.00	0	0
BTC173 On 07/07/2017 Spot Bond				100.00000	0.00000	98.20366				0.00	0	0
Total BTC173 SPOT										0.00	0	0
Total For BTC173										0.00	0	0
BTC174 On 12/07/2017 Spot Bond				100.00000	0.00000	98.10438				0.00	0	0
Total BTC174 SPOT										0.00	0	0
Total For BTC174										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	100.42692				0.00	80,000,000	80,000,000
Total BWZ18B SPOT										0.00	80,000,000	80,000,000
Total For BWZ18B										0.00	80,000,000	80,000,000
BWZ20 On 27/03/2020 Spot Bond				100.00000	0.00000	100.44051				0.00	0	40,000,000
Total BWZ20A SPOT										0.00	0	40,000,000
Total For BWZ20A										0.00	0	40,000,000
BWZJ18 On 19/11/2018 Spot Bond				100.00000	0.00000	101.31124				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BWZJ19 On 10/11/2019 Spot Bond				100.00000	0.00000	101.60818				0.00	20,000,000	20,000,000
Total BWZJ19 SPOT										0.00	20,000,000	20,000,000
Total For BWZJ19										0.00	20,000,000	20,000,000
BWZJ21 On 10/11/2021 Spot Bond				100.00000	0.00000	101.65031				0.00	20,000,000	20,000,000
Total BWZJ21 SPOT										0.00	20,000,000	20,000,000
Total For BWZJ21										0.00	20,000,000	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BX161L On 01/10/2021 Spot Bond			100.00000	11.71105	100.00000	11.56835				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	11.71105	100.00000	11.56835				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	11.74163	100.00000	11.59855				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	11.74163	100.00000	11.59855				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	41.34920	100.00000	40.84533				0.00	0	0
Total BYA49U SPOT										0.00	0	0
Total For BYA49U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	18.04304	100.00000	17.82317				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			15.32500	96.45778	15.32500	96.26445				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	103.52488				0.00	0	0
Total CBL13 SPOT										0.00	0	0
Total For CBL13										0.00	0	0
CBL14 On 01/02/2019 Spot Bond			13.12500	99.93796	13.12500	99.76264				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL16 On 18/05/2017 Spot Bond			8.49000	103.99432	8.49000	103.87435				0.00	0	1,200,000,000
Total CBL16 SPOT										0.00	0	1,200,000,000
Total For CBL16										0.00	0	1,200,000,000
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	99.56804				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			12.62500	98.51443	12.62500	98.34800				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	99.82968			0.00	1,000,000,000	630,000,000
Total CBL20 SPOT									0.00	1,000,000,000	630,000,000
Total For CBL20									0.00	1,000,000,000	630,000,000
CBL22 On 06/05/2020 Spot Bond			10.05500	99.81900	10.05500	99.68383			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	101.40335			0.00	0	690,000,000
Total CBL23 SPOT									0.00	0	690,000,000
Total For CBL23									0.00	0	690,000,000
CBL24 On 21/11/2020 Spot Bond				100.00000	0.00000	101.91911			0.00	0	30,000,000
Total CBL24 SPOT									0.00	0	30,000,000
Total For CBL24									0.00	0	30,000,000
CBL25 On 06/05/2019 Spot Bond				100.00000	0.00000	101.73865			0.00	0	0
Total CBL25 SPOT									0.00	0	0
Total For CBL25									0.00	0	0
CBL26 On 06/05/2021 Spot Bond			10.35500	107.43676	10.35500	107.28705			0.00	0	0
Total CBL26 SPOT									0.00	0	0
Total For CBL26									0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.81500	111.73245	10.81500	111.57092			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			10.94000	107.30912	10.94000	107.15223		15,316,000,000,000.00	1,400,000,000	350,000,000	
Total CCT02 SPOT								15,316,000,000,000.00	1,400,000,000	350,000,000	
Total For CCT02								15,316,000,000,000.00	1,400,000,000	350,000,000	
CCT03 On 15/03/2025 Spot Bond			10.89000	102.41632	10.89000	102.26886			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	104.15676			0.00	0	0
Total CGR14 SPOT									0.00	0	0
Total For CGR14									0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	107.12310	10.00000	106.98330			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	99.81654			0.00	0	0
Total CGR15 SPOT									0.00	0	0
Total For CGR15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	100.64863			0.00	0	0
Total CGR16 SPOT									0.00	0	0
Total For CGR16									0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	102.40123			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	39.34938	100.00000	38.85917			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	43.54539	100.00000	43.02048			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	40.51743	100.00000	40.02368			0.00	0	0
Total CGR20U SPOT									0.00	0	0
Total For CGR20U									0.00	0	0
CGR21 On 12/10/2020 Spot Bond				100.00000	0.00000	100.03020			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	101.99935			0.00	0	30,000,000
Total CGR23 SPOT									0.00	0	30,000,000
Total For CGR23									0.00	0	30,000,000
CGR24 On 08/02/2021 Spot Bond				100.00000	0.00000	102.17284			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	100.52480			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	100.42000			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	101.40449			0.00	0	0
Total CGR27 SPOT									0.00	0	0
Total For CGR27									0.00	0	0
CGR28 On 08/02/2018 Spot Bond				100.00000	0.00000	101.59910			0.00	0	0
Total CGR28 SPOT									0.00	0	0
Total For CGR28									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CGR29 On 08/02/2021 Spot Bond				100.00000	0.00000	102.05992				0.00	0	0
Total CGR29 SPOT										0.00	0	0
Total For CGR29										0.00	0	0
CGR30 On 08/05/2017 Spot Bond			100.00000	94.80519	100.00000	93.58974				0.00	0	0
Total CGR30 SPOT										0.00	0	0
Total For CGR30										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	100.36448				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	100.37629				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	100.39034				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CIG06 On 28/08/2018 Spot Bond				100.00000	0.00000	101.25343				0.00	0	0
Total CIG06 SPOT										0.00	0	0
Total For CIG06										0.00	0	0
CIG07 On 28/08/2020 Spot Bond				100.00000	0.00000	103.02529				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	24.74266	100.00000	24.44440				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	102.08526				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	102.13886				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	102.22443				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLA2U On 21/11/2046 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
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	102.95814	10.11000	102.81799				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	134.50620	3.14000	136.40726				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			3.46000	140.53595	3.46000	133.96274				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	107.12300	10.00000	106.98300				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	107.12300	10.00000	106.98300				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	94.72627	13.50000	94.55550				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	101.34688	9.35000	101.21904				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			9.55500	100.75536	9.55500	100.62767				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN268 On 30/04/2017 Spot Bond				100.00000	0.00000	101.86394			0.00	279,000,000	279,000,000
Total CLN268 SPOT									0.00	279,000,000	279,000,000
Total For CLN268									0.00	279,000,000	279,000,000
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	101.03345			0.00	0	95,000,000
Total CLN269 SPOT									0.00	0	95,000,000
Total For CLN269									0.00	0	95,000,000
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	100.64142			0.00	25,400,000	25,400,000
Total CLN272 SPOT									0.00	25,400,000	25,400,000
Total For CLN272									0.00	25,400,000	25,400,000
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	100.60519			0.00	0	0
Total CLN273 SPOT									0.00	0	0
Total For CLN273									0.00	0	0
CLN274 On 20/06/2017 Spot Bond				100.00000	0.00000	100.63592			0.00	2,463,200,000	2,463,200,000
Total CLN274 SPOT									0.00	2,463,200,000	2,463,200,000
Total For CLN274									0.00	2,463,200,000	2,463,200,000
CLN275 On 22/05/2017 Spot Bond				100.00000	0.00000	101.22728			0.00	0	0
Total CLN275 SPOT									0.00	0	0
Total For CLN275									0.00	0	0
CLN277 On 25/05/2017 Spot Bond				100.00000	0.00000	101.28061			0.00	0	0
Total CLN277 SPOT									0.00	0	0
Total For CLN277									0.00	0	0
CLN278 On 20/06/2017 Spot Bond				100.00000	0.00000	100.65481			0.00	0	0
Total CLN278 SPOT									0.00	0	0
Total For CLN278									0.00	0	0
CLN280 On 07/06/2017 Spot Bond				100.00000	0.00000	101.00926			0.00	0	0
Total CLN280 SPOT									0.00	0	0
Total For CLN280									0.00	0	0
CLN288 On 10/08/2017 Spot Bond				100.00000	0.00000	101.62563			0.00	25,400,000	25,400,000
Total CLN288 SPOT									0.00	25,400,000	25,400,000
Total For CLN288									0.00	25,400,000	25,400,000
CLN289 On 30/08/2017 Spot Bond				100.00000	0.00000	101.19608			0.00	25,400,000	25,400,000
Total CLN289 SPOT									0.00	25,400,000	25,400,000
Total For CLN289									0.00	25,400,000	25,400,000
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	100.49799			0.00	0	0
Total CLN290 SPOT									0.00	0	0
Total For CLN290									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN29 On 26/06/2017 Spot Bond				100.00000	0.00000	100.47812				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN29 On 26/06/2017 Spot Bond				100.00000	0.00000	100.84258				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN29 On 25/11/2020 Spot Bond			10.00000	107.12300	10.00000	106.98300				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN29 On 30/06/2017 Spot Bond				100.00000	0.00000	100.35333				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN29 On 26/06/2017 Spot Bond				100.00000	0.00000	100.47356				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN29 On 30/06/2017 Spot Bond				100.00000	0.00000	100.38176				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN29 On 20/12/2017 Spot Bond				100.00000	0.00000	100.68061				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN29 On 30/06/2017 Spot Bond				100.00000	0.00000	100.37675				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN29 On 30/06/2017 Spot Bond				100.00000	0.00000	100.44373				0.00	0	200,000,000
Total CLN298 SPOT										0.00	0	200,000,000
Total For CLN298										0.00	0	200,000,000
CLN29 On 30/06/2017 Spot Bond				100.00000	0.00000	100.39327				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN30 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
CLN30 On 20/12/2017 Spot Bond				100.00000	0.00000	101.00192				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN303 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
CLN304 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
CLN305 On 20/12/2017 Spot Bond				100.00000	0.00000	154.94219				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN313 On 14/11/2022 Spot Bond				100.00000	0.00000	101.60744				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			11.24500	97.14834	11.24500	97.00165				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			11.76500	93.66765	11.76500	93.52228				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	100.37827				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	100.69024				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond				100.00000	0.00000	101.57595				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	102.03453				0.00	0	100,000,000
Total CLN319 SPOT										0.00	0	100,000,000
Total For CLN319										0.00	0	100,000,000
CLN320 On 30/04/2018 Spot Bond				100.00000	0.00000	102.01753				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	108.50355	8.80500	103.98089				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN327 On 24/07/2017 Spot Bond				100.00000	0.00000	102.05180				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	100.64199				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN326 On 20/06/2018 Spot Bond				100.00000	0.00000	100.65167				0.00	0	150,000,000
Total CLN326 SPOT										0.00	0	150,000,000
Total For CLN326										0.00	0	150,000,000
CLN327 On 20/06/2023 Spot Bond				100.00000	0.00000	100.68887				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN328 On 20/06/2018 Spot Bond				100.00000	0.00000	100.65683				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN332 On 20/06/2018 Spot Bond				100.00000	0.00000	100.70840				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN335 On 30/06/2017 Spot Bond				100.00000	0.00000	100.37827				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN337 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
CLN339 On 28/07/2017 Spot Bond				100.00000	0.00000	101.92282				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN340 On 20/12/2018 Spot Bond				100.00000	0.00000	101.64746				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN341 On 30/06/2017 Spot Bond				100.00000	0.00000	100.38014				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN34 On 20/12/2023 Spot Bond				100.00000	0.00000	100.73383				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN34 On 20/12/2018 Spot Bond				100.00000	0.00000	100.58577				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN34 On 20/12/2023 Spot Bond				100.00000	0.00000	100.67079				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN34 On 28/07/2017 Spot Bond				100.00000	0.00000	101.90688				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN34 On 30/06/2017 Spot Bond				100.00000	0.00000	100.37076				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN35 On 28/10/2018 Spot Bond				100.00000	0.00000	101.80508				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN35 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
CLN35 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
CLN35 On 30/04/2018 Spot Bond				100.00000	0.00000	101.90589				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN35 On 24/07/2017 Spot Bond				100.00000	0.00000	102.02374				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN36 On 20/03/2019 Spot Bond				100.00000	0.00000	100.57162				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN36 On 20/03/2024 Spot Bond			10.42500	101.41931	10.42500	101.27937				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN363 On 20/03/2024 Spot Bond				100.00000	0.00000	100.61506				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN364 On 06/08/2023 Spot Bond				100.00000	0.00000	101.98963				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN365 On 20/03/2024 Spot Bond			12.56500	102.87865	12.56500	102.70845				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN366 On 06/08/2023 Spot Bond				100.00000	0.00000	102.06139				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN367 On 06/08/2023 Spot Bond			12.59500	102.98154	12.59500	102.80794				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN368 On 26/07/2022 Spot Bond			10.02000	106.78047	10.02000	106.63636				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN369 On 06/08/2023 Spot Bond				100.00000	0.00000	100.31473				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN370 On 26/07/2022 Spot Bond				100.00000	0.00000	102.08093				0.00	0	180,000,000
Total CLN370 SPOT										0.00	0	180,000,000
Total For CLN370										0.00	0	180,000,000
CLN371 On 20/03/2024 Spot Bond				100.00000	0.00000	82.79323				0.00	0	280,000,000
Total CLN371 SPOT										0.00	0	280,000,000
Total For CLN371										0.00	0	280,000,000
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	100.60697				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN373 On 20/09/2023 Spot Bond				100.00000	0.00000	100.61793				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN374 On 20/06/2019 Spot Bond				100.00000	0.00000	100.61810				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN375 On 30/06/2017 Spot Bond				100.00000	0.00000	100.39214				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN376 On 20/03/2021 Spot Bond			9.75500	101.16242	9.75500	101.03158				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN377 On 30/06/2017 Spot Bond				100.00000	0.00000	100.32934				0.00	0	610,000,000
Total CLN377 SPOT										0.00	0	610,000,000
Total For CLN377										0.00	0	610,000,000
CLN378 On 20/06/2019 Spot Bond				100.00000	0.00000	100.67295				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	98.76539	10.98000	98.62205				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	100.84742	11.00000	100.70080				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN382 On 20/03/2021 Spot Bond				100.00000	0.00000	100.68215				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN383 On 22/07/2017 Spot Bond				100.00000	0.00000	99.74794				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN384 On 20/09/2024 Spot Bond			12.35500	99.39854	12.35500	99.23676				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN385 On 20/09/2024 Spot Bond				100.00000	0.00000	100.73882				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN386 On 20/03/2021 Spot Bond				100.00000	0.00000	100.61780				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN387 On 26/01/2021 Spot Bond				100.00000	0.00000	102.19632				0.00	0	224,500,000
Total CLN387 SPOT										0.00	0	224,500,000
Total For CLN387										0.00	0	224,500,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN388 On 20/09/2019 Spot Bond				100.00000	0.00000	100.65351				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN389 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN393 On 20/12/2019 Spot Bond				100.00000	0.00000	86.30848				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN394 On 20/09/2022 Spot Bond				100.00000	0.00000	100.62115				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN395 On 02/03/2018 Spot Bond				100.00000	0.00000	101.03086				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN396 On 20/03/2020 Spot Bond				100.00000	0.00000	100.66646				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN397 On 20/06/2020 Spot Bond				100.00000	0.00000	101.34336				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	101.52555				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN399 On 14/11/2022 Spot Bond				100.00000	0.00000	101.51768				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.00000	0.00000	100.62104				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN401 On 20/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN401 SPOT										0.00	0	0
Total For CLN401										0.00	0	0
CLN402 On 30/06/2017 Spot Bond				100.00000	0.00000	100.35574				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN403 On 30/06/2017 Spot Bond				100.00000	0.00000	100.35574				0.00	0	0
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0
CLN404 On 21/02/2018 Spot Bond				100.00000	0.00000	101.58982				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				100.00000	0.00000	98.25758				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond				100.00000	0.00000	100.62426				0.00	0	110,300,000
Total CLN407 SPOT										0.00	0	110,300,000
Total For CLN407										0.00	0	110,300,000
CLN409 On 18/07/2020 Spot Bond				100.00000	0.00000	99.85887				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	100.68222				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond				100.00000	0.00000	100.68543				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	99.85820				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				100.00000	0.00000	100.67579				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	100.79778				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	100.70793				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	99.84944				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN417 On 20/09/2020 Spot Bond			4.00000	100.31260	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	100.61849			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	100.74009			0.00	0	0
Total CLN419 SPOT									0.00	0	0
Total For CLN419									0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	46.86523	7.01000	47.41644			0.00	0	0
Total CLN42 SPOT									0.00	0	0
Total For CLN42									0.00	0	0
CLN420 On 20/12/2020 Spot Bond				100.00000	0.00000	100.74651			0.00	0	0
Total CLN420 SPOT									0.00	0	0
Total For CLN420									0.00	0	0
CLN421 On 26/01/2021 Spot Bond				100.00000	0.00000	102.70862			0.00	0	0
Total CLN421 SPOT									0.00	0	0
Total For CLN421									0.00	0	0
CLN422 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
CLN423 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
CLN424 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
CLN425 On 20/12/2020 Spot Bond				100.00000	0.00000	103.76761			0.00	0	100,000,000
Total CLN425 SPOT									0.00	0	100,000,000
Total For CLN425									0.00	0	100,000,000
CLN426 On 20/12/2020 Spot Bond				100.00000	0.00000	107.33250			0.00	0	100,000,000
Total CLN426 SPOT									0.00	0	100,000,000
Total For CLN426									0.00	0	100,000,000
CLN427 On 20/12/2018 Spot Bond				100.00000	0.00000	101.93116			0.00	0	0
Total CLN427 SPOT									0.00	0	0
Total For CLN427									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN428 On 15/11/2020 Spot Bond				100.00000	0.00000	101.54699				0.00	0	0
Total CLN428 SPOT										0.00	0	0
Total For CLN428										0.00	0	0
CLN429 On 20/12/2020 Spot Bond				100.00000	0.00000	100.87466				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN430 On 20/12/2020 Spot Bond				100.00000	0.00000	113.65246				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN431 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
CLN432 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
CLN433 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
CLN434 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
CLN435 On 30/06/2017 Spot Bond				100.00000	0.00000	100.45320				0.00	0	0
Total CLN435 SPOT										0.00	0	0
Total For CLN435										0.00	0	0
CLN436 On 20/12/2020 Spot Bond				100.00000	0.00000	100.67904				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN437 On 20/12/2020 Spot Bond				100.00000	0.00000	100.65007				0.00	0	200,000,000
Total CLN437 SPOT										0.00	0	200,000,000
Total For CLN437										0.00	0	200,000,000
CLN439 On 03/02/2021 Spot Bond				100.00000	0.00000	101.87309				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN440 On 20/03/2021 Spot Bond				100.00000	0.00000	115.41678				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN44 On 20/03/2021 Spot Bond				100.00000	0.00000	101.19253				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	101.37064				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN44 On 24/05/2021 Spot Bond			10.35500	107.76158	10.35500	107.61142				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN44 On 20/06/2017 Spot Bond				100.00000	0.00000	100.33310				0.00	0	0
Total CLN446 SPOT										0.00	0	0
Total For CLN446										0.00	0	0
CLN44 On 20/06/2017 Spot Bond				100.00000	0.00000	100.46708				0.00	0	0
Total CLN447 SPOT										0.00	0	0
Total For CLN447										0.00	0	0
CLN44 On 20/06/2017 Spot Bond				100.00000	0.00000	100.38062				0.00	0	0
Total CLN448 SPOT										0.00	0	0
Total For CLN448										0.00	0	0
CLN44 On 20/09/2017 Spot Bond				100.00000	0.00000	100.45571				0.00	0	0
Total CLN449 SPOT										0.00	0	0
Total For CLN449										0.00	0	0
CLN45 On 20/06/2017 Spot Bond				100.00000	0.00000	100.47107				0.00	0	0
Total CLN450 SPOT										0.00	0	0
Total For CLN450										0.00	0	0
CLN45 On 20/06/2017 Spot Bond				100.00000	0.00000	100.44931				0.00	0	0
Total CLN451 SPOT										0.00	0	0
Total For CLN451										0.00	0	0
CLN45 On 31/01/2022 Spot Bond			4.16000	135.38230	4.16000	135.17050				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN45 On 31/01/2025 Spot Bond			6.15000	97.00151	6.15000	96.82379				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN454 On 31/01/2025 Spot Bond			5.79000	99.44145	5.79000	99.26405				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN455 On 04/05/2021 Spot Bond				100.00000	0.00000	101.32801				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN456 On 20/12/2021 Spot Bond				100.00000	0.00000	100.76081				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN457 On 17/11/2021 Spot Bond				100.00000	0.00000	101.45296				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN458 On 29/11/2021 Spot Bond				100.00000	0.00000	101.17569				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN459 On 20/06/2017 Spot Bond				100.00000	0.00000	100.51135				0.00	0	0
Total CLN459 SPOT										0.00	0	0
Total For CLN459										0.00	0	0
CLN460 On 29/11/2021 Spot Bond				100.00000	0.00000	101.16379				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN461 On 15/02/2022 Spot Bond				100.00000	0.00000	101.65217				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN462 On 16/02/2022 Spot Bond			10.92500	102.28908	10.92500	102.13890				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN463 On 23/02/2018 Spot Bond				100.00000	0.00000	101.22794				0.00	0	0
Total CLN463 SPOT										0.00	0	0
Total For CLN463										0.00	0	0
CLN464 On 13/03/2022 Spot Bond			10.17500	100.47484	10.17500	100.33944				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN465 On 14/03/2020 Spot Bond				100.00000	0.00000	100.75169				0.00	0	1,203,600,000
Total CLN465 SPOT										0.00	0	1,203,600,000
Total For CLN465										0.00	0	1,203,600,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN466 On 21/02/2024 Spot Bond				100.00000	0.00000	100.55380				0.00	0	0
Total CLN466 SPOT										0.00	0	0
Total For CLN466										0.00	0	0
CLN467 On 27/03/2020 Spot Bond				100.00000	0.00000	100.36536				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN468 On 28/03/2020 Spot Bond				100.00000	0.00000	100.35570				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	196.45576				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			9.39500	91.37222	9.39500	91.25707				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			9.01000	38.62280	9.01000	169.80059				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			9.01000	39.14666	9.01000	170.35917				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	100.62134				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	100.01929				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	100.62780				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF10 On 24/07/2017 Spot Bond				100.00000	0.00000	102.03453				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF1 On 20/03/2018 Spot Bond				100.00000	0.00000	100.58004			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	100.60519			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF1 On 20/06/2019 Spot Bond				100.00000	0.00000	101.09336			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	100.60512			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	100.62748			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	101.62231			0.00	300,000,000	300,000,000
Total COH001 SPOT									0.00	300,000,000	300,000,000
Total For COH001									0.00	300,000,000	300,000,000
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	99.87181			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			8.69000	103.62200	8.69000	103.50098			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			9.68000	115.93972	9.68000	115.78927		19,360,000,000,000.00	2,000,000,000	2,000,000,000	1,000,000,000
Total COJ05 SPOT								19,360,000,000,000.00	2,000,000,000	2,000,000,000	1,000,000,000
Total For COJ05								19,360,000,000,000.00	2,000,000,000	2,000,000,000	1,000,000,000
COJ07 On 23/03/2021 Spot Bond			9.96500	103.34323	9.96500	103.20678			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			11.04000	106.00370	11.04000	105.84734			0.00	0	0
Total COJ08 SPOT									0.00	0	0
Total For COJ08									0.00	0	0
COJG0 On 09/06/2024 Spot Bond			10.31500	102.93878	10.31500	102.79667			0.00	0	0
Total COJG01 SPOT									0.00	0	0
Total For COJG01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COT01 On 03/04/2023 Spot Bond			10.49000	94.36256	10.49000	94.23086			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			11.72000	91.16047	11.72000	91.01874		4,688,000,000,000.00		400,000,000	100,000,000
Total COT02 SPOT								4,688,000,000,000.00		400,000,000	100,000,000
Total For COT02								4,688,000,000,000.00		400,000,000	100,000,000
COT03 On 05/06/2028 Spot Bond			11.74000	89.48961	11.74000	89.34948		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	17.17890	100.00000	16.97183		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	17.22890	100.00000	17.02122		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	29.71211	100.00000	29.35396		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	33.08549	100.00000	32.67786		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	30.75337	100.00000	30.38267		0.00		0	0
Total CPL06U SPOT								0.00		0	0
Total For CPL06U								0.00		0	0
CPV01 On 30/06/2029 Spot Bond			11.73000	98.56938	11.73000	98.41432		0.00		0	0
Total CPV01 SPOT								0.00		0	0
Total For CPV01								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DEN38 On 10/06/2018 Spot Bond			100.00000	41.87572	100.00000	41.37095				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39 On 10/06/2018 Spot Bond			100.00000	36.01898	100.00000	35.58480				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40 On 10/06/2018 Spot Bond			100.00000	42.39895	100.00000	41.88787				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			8.26500	99.72656	8.26500	99.61782				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			6.86000	100.33730	6.86000	100.24592				0.00	0	0
Total DENG44/R203 SPOT										0.00	0	0
Total For DENG44/R203										0.00	0	0
DENG6 On 29/08/2017 Spot Bond				100.00000	0.00000	101.01255				0.00	0	0
Total DENG64 SPOT										0.00	0	0
Total For DENG64										0.00	0	0
DENG6 On 22/09/2017 Spot Bond				100.00000	0.00000	100.50132				0.00	0	0
Total DENG65 SPOT										0.00	0	0
Total For DENG65										0.00	0	0
DENG6 On 05/05/2017 Spot Bond				100.00000	0.00000	99.53564				0.00	0	0
Total DENG66 SPOT										0.00	0	0
Total For DENG66										0.00	0	0
DENG6 On 29/08/2017 Spot Bond				100.00000	0.00000	101.03566				0.00	0	0
Total DENG67 SPOT										0.00	0	0
Total For DENG67										0.00	0	0
DENG6 On 29/08/2017 Spot Bond				100.00000	0.00000	100.94323				0.00	0	0
Total DENG68 SPOT										0.00	0	0
Total For DENG68										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	100.01702				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	83.53800	100.00000	82.61186				0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	83.53800	100.00000	82.61186				0.00	0	0
Total DLTB03/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 DLTB03/JIBAR									0.00	0	0
DNG60 On 04/08/2017 Spot Bond			100.00000	98.05599	100.00000	97.00389			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	100.78220			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	103.05852			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	67.37461			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			9.52500	101.30774	9.52500	101.17833			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			9.23000	102.33538	9.23000	102.20791		203,060,000,000.00	22,000,000	1,011,000,000	
Total DV22 SPOT								203,060,000,000.00	22,000,000	1,011,000,000	
Total For DV22								203,060,000,000.00	22,000,000	1,011,000,000	
DV22/R On 07/02/2020 Spot Bond			100.00000	20.35349	100.00000	20.12679			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			9.91500	101.72825	9.91500	101.59238		1,983,000,000,000.00	200,000,000	131,948,800	
Total DV23 SPOT								1,983,000,000,000.00	200,000,000	131,948,800	
Total For DV23								1,983,000,000,000.00	200,000,000	131,948,800	
DV23/R On 27/02/2023 Spot Bond			100.00000	11.96108	100.00000	11.82786			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	11.96108	100.00000	11.82786			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			10.02500	99.92373	10.02500	99.78882			0.00	0	0
Total DV24 SPOT									0.00	0	0
Total For DV24									0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.55420	9.69000	101.42155			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.55420	9.69000	101.42155			0.00	0	0
Total DV24/R2023 SPOT									0.00	0	0
Total For DV24/R2023									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV29 On 18/02/2029 Spot Bond			11.22500	94.34490	11.22500	94.20270			0.00	0	0
Total DV29 SPOT									0.00	0	0
Total For DV29									0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.61888	10.10000	101.48068			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.61888	10.10000	101.48068			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVC02 On 24/08/2017 Spot Bond				100.00000	0.00000	101.03958			0.00	0	0
Total DVC027 SPOT									0.00	0	0
Total For DVC027									0.00	0	0
DVC02 On 19/02/2018 Spot Bond				100.00000	0.00000	101.10119			0.00	0	543,000,000
Total DVC028 SPOT									0.00	0	543,000,000
Total For DVC028									0.00	0	543,000,000
DVC25 On 29/08/2017 Spot Bond				100.00000	0.00000	101.06445			0.00	0	390,000,000
Total DVC25 SPOT									0.00	0	390,000,000
Total For DVC25									0.00	0	390,000,000
DVC26 On 29/11/2017 Spot Bond				100.00000	0.00000	101.01498			0.00	0	300,000,000
Total DVC26 SPOT									0.00	0	300,000,000
Total For DVC26									0.00	0	300,000,000
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	100.27927			0.00	0	0
Total DVF18 SPOT									0.00	0	0
Total For DVF18									0.00	0	0
DVF19 On 31/05/2019 Spot Bond				100.00000	0.00000	101.50721			0.00	30,000,000	30,000,000
Total DVF19 SPOT									0.00	30,000,000	30,000,000
Total For DVF19									0.00	30,000,000	30,000,000
DVF20 On 29/11/2019 Spot Bond				100.00000	0.00000	101.06862			0.00	0	500,000,000
Total DVF20 SPOT									0.00	0	500,000,000
Total For DVF20									0.00	0	500,000,000
DVF20 On 28/03/2020 Spot Bond				100.00000	0.00000	100.37932			0.00	0	0
Total DVF20B SPOT									0.00	0	0
Total For DVF20B									0.00	0	0
DVF21 On 29/11/2021 Spot Bond				100.00000	0.00000	101.10666			0.00	0	0
Total DVF21 SPOT									0.00	0	0
Total For DVF21									0.00	0	0
DVF22 On 28/03/2022 Spot Bond				100.00000	0.00000	100.39232			0.00	0	0
Total DVF22 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DVF22										0.00	0	0
E170 On 01/08/2020 Spot Bond			8.68000	116.34194	8.68000	116.20548				0.00	0	111,800,000
Total E170 SPOT										0.00	0	111,800,000
Total For E170										0.00	0	111,800,000
E170/R On 01/08/2020 Spot Bond			100.00000	22.00790	100.00000	21.76278				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			9.42000	101.47364	9.42000	101.34682				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			9.56500	101.62090	9.56500	101.49198				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			9.96500	100.85418	9.96500	100.72101				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			3.45000	103.15241	3.45000	103.00173				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	102.58093				0.00	0	0
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	102.08365				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	20.13255	100.00000	19.88450				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			3.01000	100.55848	3.01000	100.41681				0.00	0	0
Total EL037 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EL037										0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	113.26207	2.25000	113.11422				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			3.04000	126.97264	3.04000	126.79325				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			3.04000	113.63273	3.04000	113.47217				0.00	0	150,000,000
Total EL29 SPOT										0.00	0	150,000,000
Total For EL29										0.00	0	150,000,000
EL30 On 29/07/2030 Spot Bond			3.05000	112.34910	3.05000	112.19021				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			3.04000	104.97490	3.04000	104.82682				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			3.00000	101.18683	3.00000	101.04442				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	113.26207	2.25000	113.11422				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			9.65500	104.79592	9.65500	104.65953				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			9.63500	104.54322	9.63500	104.40966				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			10.79000	100.98313	10.79000	100.83666				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			11.01000	92.14476	11.01000	96.83248				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			11.27500	96.10175	11.27500	97.38403				0.00	0	2,666,666,400
Total EMM05 SPOT										0.00	0	2,666,666,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EMM05										0.00	0	2,666,666,400
EMM06 On 23/06/2025 Spot Bond			10.89000	99.82628	10.89000	101.10178				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	101.08669				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	101.63966				0.00	0	900,000,000
Total EPF004 SPOT										0.00	0	900,000,000
Total For EPF004										0.00	0	900,000,000
EPF006 On 19/08/2018 Spot Bond				100.00000	0.00000	101.26322				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				100.00000	0.00000	101.04201				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	100.78595				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF009 On 30/03/2018 Spot Bond				100.00000	0.00000	100.33296				0.00	0	0
Total EPF009 SPOT										0.00	0	0
Total For EPF009										0.00	0	0
EPF010 On 07/11/2019 Spot Bond				100.00000	0.00000	101.63805				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF011 On 01/09/2018 Spot Bond			100.00000	36.81389	100.00000	36.37013				0.00	0	0
Total EPF011U SPOT										0.00	0	0
Total For EPF011U										0.00	0	0
EPF021 On 01/09/2019 Spot Bond			100.00000	15.07897	100.00000	14.89720				0.00	0	0
Total EPF021U SPOT										0.00	0	0
Total For EPF021U										0.00	0	0
EPFC27 On 06/09/2017 Spot Bond				100.00000	0.00000	100.89663				0.00	0	0
Total EPFC27 SPOT										0.00	0	0
Total For EPFC27										0.00	0	0
EPFC28 On 04/05/2017 Spot Bond				100.00000	0.00000	101.45738				0.00	0	0
Total EPFC28 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For EPFC28									0.00	0	0
EPFC2 On 06/11/2017 Spot Bond				100.00000	0.00000	101.54977			0.00	130,000,000	130,000,000
Total EPFC29 SPOT									0.00	130,000,000	130,000,000
Total For EPFC29									0.00	130,000,000	130,000,000
EPFC3 On 02/03/2018 Spot Bond				100.00000	0.00000	101.16904			0.00	210,000,000	210,000,000
Total EPFC30 SPOT									0.00	210,000,000	210,000,000
Total For EPFC30									0.00	210,000,000	210,000,000
EPFC3 On 06/09/2017 Spot Bond				100.00000	0.00000	100.86671			0.00	0	0
Total EPFC31 SPOT									0.00	0	0
Total For EPFC31									0.00	0	0
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	102.14199			0.00	0	0
Total EQS05 SPOT									0.00	0	0
Total For EQS05									0.00	0	0
EQS05 On 25/04/2017 Spot Bond			100.00000	100.56927	100.00000	99.23547			0.00	0	0
Total EQS05/JIBAR SPOT									0.00	0	0
Total For EQS05/JIBAR									0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	95.86584			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			12.62500	96.66716	12.62500	96.50563			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	98.75125			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	40.33678	100.00000	39.84525			0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	40.42376	100.00000	39.93117			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	101.39324			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	101.41213			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.46785				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	101.56004				0.00	0	0
Total ERS3C5 SPOT										0.00	0	0
Total For ERS3C5										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA12 SPOT										0.00	0	0
Total For ERSA12										0.00	0	0
ERSA1:On 25/11/2020 Spot Bond			10.00000	107.12300	10.00000	106.98300				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	101.34118				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
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	101.32472				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	101.28887				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	101.59253				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.39183			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	101.85095			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	101.37831			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			8.44500	100.71096	8.44500	100.59659		703,848,525,000,000.00	83,345,000,000	40,890,000,000	
Total ES18 SPOT								13,848,525,000,000.00	83,345,000,000	40,890,000,000	
Total For ES18								13,848,525,000,000.00	83,345,000,000	40,890,000,000	
ES18/R On 20/04/2018 Spot Bond			9.25000	99.95033	9.25000	99.82625		0.00	0	0	
Total ES18/R204 SPOT								0.00	0	0	
Total For ES18/R204								0.00	0	0	
ES23 On 25/01/2023 Spot Bond			9.29500	105.35942	9.29500	105.22730		2,263,863,244,500.00	243,557,100	100,255,333,400	
Total ES23 SPOT								2,263,863,244,500.00	243,557,100	100,255,333,400	
Total For ES23								2,263,863,244,500.00	243,557,100	100,255,333,400	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.26255	10.00000	102.12482		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			10.09000	87.32856	10.09000	87.21121		294,628,000,000,000.00	29,200,000,000	12,327,579,100	
Total ES26 SPOT								14,628,000,000,000.00	29,200,000,000	12,327,579,100	
Total For ES26								14,628,000,000,000.00	29,200,000,000	12,327,579,100	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.33717	7.85000	100.23169		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			10.81500	75.47034	10.87000	75.02678		213,443,000,000,000.00	112,200,000,000	56,304,055,200	
Total ES33 SPOT								13,443,000,000,000.00	112,200,000,000	56,304,055,200	
Total For ES33								13,443,000,000,000.00	112,200,000,000	56,304,055,200	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.68258	7.50000	100.58191		0.00	0	0	
Total ES33/R209 SPOT								0.00	0	0	
Total For ES33/R209								0.00	0	0	
ES42 On 25/04/2042 Spot Bond			11.02000	78.53540	11.02000	82.65475		189,544,000,000,000.00	17,200,000,000	15,945,728,300	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES42 SPOT									19,544,000,000,000.00	17,200,000,000	15,945,728,300
Total For ES42									19,544,000,000,000.00	17,200,000,000	15,945,728,300
ES42/R On 25/04/2042 Spot Bond			8.50000	99.84005	8.50000	103.96430			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	101.33151			0.00	0	200,000,000
Total EXX01 SPOT									0.00	0	200,000,000
Total For EXX01									0.00	0	200,000,000
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	99.55877			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond				100.00000	0.00000	100.61062			0.00	0	0
Total FBJ20Z SPOT									0.00	0	0
Total For FBJ20Z									0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond				100.00000	0.00000	100.62978			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	33.85312	100.00000	33.43138			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	33.95830	100.00000	33.53525			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	34.09216	100.00000	33.66745			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	34.22602	100.00000	33.79964			0.00	0	0
Total FIF04U SPOT									0.00	0	0
Total For FIF04U									0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	14.01188	100.00000	13.83732			0.00	0	0
Total FIF05U SPOT									0.00	0	0
Total For FIF05U									0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	11.12083	100.00000	10.98228			0.00	0	0
Total FIF06U SPOT									0.00	0	0
Total For FIF06U									0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	101.27209			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFB06 On 25/08/2017 Spot Bond				100.00000	0.00000	101.12352				0.00	0	0
Total FIFB06 SPOT										0.00	0	0
Total For FIFB06										0.00	0	0
FIFB07 On 27/11/2017 Spot Bond				100.00000	0.00000	101.11694				0.00	0	0
Total FIFB07 SPOT										0.00	0	0
Total For FIFB07										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond				100.00000	0.00000	101.11435				0.00	0	0
Total FIFB08 SPOT										0.00	0	0
Total For FIFB08										0.00	0	0
FIFB09 On 27/06/2019 Spot Bond				100.00000	0.00000	100.42639				0.00	0	0
Total FIFB09 SPOT										0.00	0	0
Total For FIFB09										0.00	0	0
FIFB10 On 12/09/2019 Spot Bond				100.00000	0.00000	101.11196				0.00	0	200,000,000
Total FIFB10 SPOT										0.00	0	200,000,000
Total For FIFB10										0.00	0	200,000,000
FIFB11 On 07/02/2020 Spot Bond				100.00000	0.00000	101.58312				0.00	0	400,000,000
Total FIFB11 SPOT										0.00	0	400,000,000
Total For FIFB11										0.00	0	400,000,000
FIFB12 On 13/08/2020 Spot Bond				100.00000	0.00000	101.49175				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	5.67744	100.00000	5.61959				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	0.43583	100.00000	0.43040				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	0.43583	100.00000	0.43040				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	12.74972	100.00000	12.59089				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	12.41908	100.00000	12.26437				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			9.45000	101.29189	9.45000	101.16350				0.00	0	1,480,000,000
Total FRB05 SPOT										0.00	0	1,480,000,000
Total For FRB05										0.00	0	1,480,000,000
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	100.75916				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	101.70672				0.00	0	232,500,000
Total FRB11 SPOT										0.00	0	232,500,000
Total For FRB11										0.00	0	232,500,000
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	102.36189				0.00	0	583,000,000
Total FRB12 SPOT										0.00	0	583,000,000
Total For FRB12										0.00	0	583,000,000
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	97.16041				0.00	0	0
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2026 Spot Bond			10.95500	98.31581	10.95500	100.48947				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	101.87187				0.00	0	60,000,000
Total FRB15 SPOT										0.00	0	60,000,000
Total For FRB15										0.00	0	60,000,000
FRB16 On 08/07/2025 Spot Bond				100.00000	0.00000	99.89441				0.00	0	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRB16 SPOT										0.00	0	20,000,000
Total For FRB16										0.00	0	20,000,000
FRB17 On 08/01/2027 Spot Bond				100.00000	0.00000	100.02958				0.00	0	0
Total FRB17 SPOT										0.00	0	0
Total For FRB17										0.00	0	0
FRB17/ On 08/01/2027 Spot Bond			100.00000	11.18576	100.00000	11.04946				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	100.31693				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			11.65500	102.28364	11.65500	102.12530				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	101.45336				0.00	0	0
Total FRB20 SPOT										0.00	0	0
Total For FRB20										0.00	0	0
FRB21 On 24/11/2021 Spot Bond				100.00000	0.00000	101.47714				0.00	0	0
Total FRB21 SPOT										0.00	0	0
Total For FRB21										0.00	0	0
FRB22 On 08/12/2022 Spot Bond				100.00000	0.00000	101.11544				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			10.42500	106.22104	10.42500	106.07287				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	102.87704				0.00	0	0
Total FRBC22 SPOT										0.00	0	0
Total For FRBC22										0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			3.24000	140.97932	3.24000	140.77632				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			3.53000	113.55613	3.53000	276.33504				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			3.70000	108.23658	3.70000	114.88180				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			3.96000	88.13709	3.96000	156.27170				0.00	0	0
Total FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			4.13000	93.12304	4.13000	191.87065				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			4.17000	88.87237	4.17000	87.81995				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			4.19000	89.92106	4.19000	90.74913				0.00	0	0
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			8.93000	73.37643	8.93000	72.03746				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			10.05000	48.62708	10.05000	46.83188				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			10.08000	47.98146	10.08000	46.18630				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC05 On 13/10/2018 Spot Bond			100.00000	39.34336	100.00000	38.86393				0.00	0	0
Total FRC05U SPOT										0.00	0	0
Total For FRC05U										0.00	0	0
FRC06 On 31/12/2017 Spot Bond			100.00000	58.40670	100.00000	57.69498				0.00	0	0
Total FRC06U SPOT										0.00	0	0
Total For FRC06U										0.00	0	0
FRC10 On 03/06/2021 Spot Bond				100.00000	0.00000	101.30292				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC10 On 20/06/2017 Spot Bond				100.00000	0.00000	100.71485				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC11 On 20/06/2017 Spot Bond				100.00000	0.00000	100.63103				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC112 On 20/06/2017 Spot Bond				100.00000	0.00000	100.68392				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC113 On 20/06/2017 Spot Bond			7.47000	99.95986	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	99.95986	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC116 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
FRC118 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
FRC119 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
FRC120 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
FRC121 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
FRC122 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
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	100.67296				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC124 On 20/09/2017 Spot Bond			6.00000	99.96775	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC125 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC126 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
FRC127 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
FRC128 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
FRC129 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
FRC130 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
FRC131 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
FRC132 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
FRC133 On 20/09/2017 Spot Bond				100.00000	0.00000	100.85275				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC134 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
FRC135 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
FRC136 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
FRC137 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC138 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
FRC139 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
FRC140 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
FRC141 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
FRC142 On 20/09/2017 Spot Bond			100.09221	87.20361	100.09221	86.20278				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC143 On 20/09/2017 Spot Bond				100.00000	0.00000	100.61932				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC144 On 20/09/2017 Spot Bond				100.00000	0.00000	103.42507				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC145 On 20/09/2017 Spot Bond				100.00000	0.00000	100.67091				0.00	240,000,000	120,000,000
Total FRC150 SPOT										0.00	240,000,000	120,000,000
Total For FRC150										0.00	240,000,000	120,000,000
FRC150 On 20/09/2017 Spot Bond			5.76400	99.96902	5.76400	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC151 On 20/12/2017 Spot Bond				100.00000	0.00000	100.67739				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC152 On 20/12/2017 Spot Bond				100.00000	0.00000	100.62645				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC153 On 20/12/2017 Spot Bond				100.00000	0.00000	100.64387				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC154:On 20/12/2017 Spot Bond				100.00000	0.00000	100.81436				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC155:On 20/12/2017 Spot Bond				100.00000	0.00000	100.63419				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC161:On 14/12/2018 Spot Bond			13.22500	80.62841	13.22500	80.48600				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC162:On 20/03/2018 Spot Bond				100.00000	0.00000	100.60332				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC163:On 20/03/2018 Spot Bond				100.00000	0.00000	100.60397				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC166:On 20/03/2018 Spot Bond				100.00000	0.00000	100.83722				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC167:On 20/06/2018 Spot Bond				100.00000	0.00000	100.58278				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC168:On 31/01/2025 Spot Bond			4.24500	107.03055	4.24500	110.55757				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC169:On 20/06/2018 Spot Bond				100.00000	0.00000	100.65038				0.00	0	650,000,000
Total FRC170 SPOT										0.00	0	650,000,000
Total For FRC170										0.00	0	650,000,000
FRC170:On 20/06/2018 Spot Bond				100.00000	0.00000	100.65038				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC171:On 21/02/2018 Spot Bond				100.00000	0.00000	101.38265				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC172:On 30/06/2017 Spot Bond				100.00000	0.00000	100.37827				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC173: On 20/06/2018 Spot Bond				100.00000	0.00000	100.65038				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC174: On 20/09/2018 Spot Bond				100.00000	0.00000	100.61803				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC176: On 20/09/2018 Spot Bond				100.00000	0.00000	100.60577				0.00	0	390,000,000
Total FRC177 SPOT										0.00	0	390,000,000
Total For FRC177										0.00	0	390,000,000
FRC177: On 06/08/2023 Spot Bond				100.00000	0.00000	101.97168				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC178: On 20/09/2020 Spot Bond				100.00000	0.00000	100.69315				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC179: On 06/08/2023 Spot Bond				100.00000	0.00000	109.32178				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC181: On 20/12/2018 Spot Bond				100.00000	0.00000	100.78226				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC183: 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
FRC184: On 20/12/2018 Spot Bond				100.00000	0.00000	100.78162				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC185: On 20/03/2019 Spot Bond				100.00000	0.00000	100.64401				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC188: On 20/03/2019 Spot Bond				100.00000	0.00000	100.64401				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC189: On 02/04/2019 Spot Bond				100.00000	0.00000	100.25771				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	107.12300	10.00000	106.98300				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 20/06/2024 Spot Bond				100.00000	0.00000	100.67461				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	99.87941				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	99.87941				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC20: On 06/05/2017 Spot Bond				100.00000	0.00000	101.73844				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC20: On 06/05/2017 Spot Bond			8.75000	101.74844	8.75000	101.62716				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC20: On 20/06/2019 Spot Bond				100.00000	0.00000	101.20068				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	13.25224	100.00000	13.09250				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	12.42376	100.00000	12.27399				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	96.64916				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	19.05538	100.00000	18.82569				0.00	0	0
FRC21: On 20/12/2019 Spot Bond				100.00000	0.00000	100.66321				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC21: On 29/10/2017 Spot Bond			100.00000	99.03073	100.00000	97.71732				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC21: On 07/05/2020 Spot Bond				100.00000	0.00000	101.66818				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	12.84123	100.00000	12.68645				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	66.18749	100.00000	65.36294				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	101.66813				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	66.17004	100.00000	65.34571				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	101.66460				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	101.59205				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	101.70287				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	101.61283				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			3.57000	138.94150	3.57000	138.73521				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 20/05/2020 Spot Bond				100.00000	0.00000	101.33905				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.41651				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC23:On 31/01/2022 Spot Bond			4.43000	133.78875	4.43000	133.57455				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	100.93664				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	110.99366				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	111.07736				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	111.60233				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	112.21369				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	112.13396				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	110.89965				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	110.46339				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC24 On 19/10/2020 Spot Bond				100.00000	0.00000	104.59141			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	111.08344			0.00	0	0
Total FRC244 SPOT									0.00	0	0
Total For FRC244									0.00	0	0
FRC24 On 19/10/2020 Spot Bond				100.00000	0.00000	104.54556			0.00	0	0
Total FRC245 SPOT									0.00	0	0
Total For FRC245									0.00	0	0
FRC24 On 19/10/2020 Spot Bond				100.00000	0.00000	103.65116			0.00	0	0
Total FRC246 SPOT									0.00	0	0
Total For FRC246									0.00	0	0
FRC24 On 08/02/2020 Spot Bond				100.00000	0.00000	110.59143			0.00	0	0
Total FRC247 SPOT									0.00	0	0
Total For FRC247									0.00	0	0
FRC24 On 08/02/2020 Spot Bond				100.00000	0.00000	98.96404			0.00	0	0
Total FRC248 SPOT									0.00	0	0
Total For FRC248									0.00	0	0
FRC24 On 19/10/2020 Spot Bond				100.00000	0.00000	109.97716			0.00	0	0
Total FRC249 SPOT									0.00	0	0
Total For FRC249									0.00	0	0
FRC25 On 19/10/2020 Spot Bond				100.00000	0.00000	90.39320			0.00	0	0
Total FRC250 SPOT									0.00	0	0
Total For FRC250									0.00	0	0
FRC25 On 13/02/2022 Spot Bond				100.00000	0.00000	101.74578			0.00	0	0
Total FRC251 SPOT									0.00	0	0
Total For FRC251									0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	100.91048			0.00	0	0
Total FRC46 SPOT									0.00	0	0
Total For FRC46									0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	101.92481			0.00	0	0
Total FRC61 SPOT									0.00	0	0
Total For FRC61									0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.10000	108.88718	4.10000	135.52814			0.00	0	0
Total FRC66 SPOT									0.00	0	0
Total For FRC66									0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
FRC69	On 31/01/2022	Spot Bond			4.15000	102.45708	4.15000	135.23002			0.00	0	0	
Total FRC69 SPOT												0.00	0	0
Total For FRC69												0.00	0	0
FRC71	On 31/01/2022	Spot Bond			4.13000	100.82817	4.13000	135.34917			0.00	0	0	
Total FRC71 SPOT												0.00	0	0
Total For FRC71												0.00	0	0
FRC76	On 28/07/2017	Spot Bond				100.00000	0.00000	102.12802			0.00	0	0	
Total FRC76 SPOT												0.00	0	0
Total For FRC76												0.00	0	0
FRD01	On 31/10/2020	Spot Bond				100.00000	0.00000	102.34945			0.00	0	0	
Total FRD013 SPOT												0.00	0	0
Total For FRD013												0.00	0	0
FRD01U	On 22/12/2018	Spot Bond			100.00000	28.31836	100.00000	27.97700			0.00	0	0	
Total FRD01U SPOT												0.00	0	0
Total For FRD01U												0.00	0	0
FRD09U	On 26/06/2017	Spot Bond			100.00000	85.60953	100.00000	84.63448			0.00	0	0	
Total FRD09U SPOT												0.00	0	0
Total For FRD09U												0.00	0	0
FRD13U	On 31/12/2019	Spot Bond			100.00000	17.63210	100.00000	17.41724			0.00	0	0	
Total FRD13U SPOT												0.00	0	0
Total For FRD13U												0.00	0	0
FRD15U	On 31/12/2021	Spot Bond			100.00000	12.41561	100.00000	12.26431			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			4.06000	82.84403	4.06000	82.37509			0.00	0	0	
Total FRI33 SPOT												0.00	0	0
Total For FRI33												0.00	0	0
FRI38	On 31/01/2038	Spot Bond			3.99000	98.28737	3.99000	98.14830			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	101.80270			0.00	0	1,050,000,000	
Total FRJ18 SPOT												0.00	0	1,050,000,000
Total For FRJ18												0.00	0	1,050,000,000
FRJ19	On 04/04/2019	Spot Bond				100.00000	0.00000	100.34319			0.00	0	700,000,000	
Total FRJ19 SPOT												0.00	0	700,000,000
Total For FRJ19												0.00	0	700,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	99.75885			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	99.92807			0.00	0	0
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0
FRJ22 On 07/03/2022 Spot Bond				100.00000	0.00000	101.14289			0.00	0	0
Total FRJ22 SPOT									0.00	0	0
Total For FRJ22									0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	101.83636			0.00	360,000,000	180,000,000
Total FRJ25 SPOT									0.00	360,000,000	180,000,000
Total For FRJ25									0.00	360,000,000	180,000,000
FRJ27 On 25/01/2027 Spot Bond				100.00000	0.00000	101.76690			0.00	0	0
Total FRJ27 SPOT									0.00	0	0
Total For FRJ27									0.00	0	0
FRS01U On 13/05/2021 Spot Bond			100.00000	5.95628	100.00000	5.89921			0.00	0	0
Total FRS01U SPOT									0.00	0	0
Total For FRS01U									0.00	0	0
FRS02U On 13/05/2021 Spot Bond			100.00000	5.95628	100.00000	5.89921			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			2.52800	84.50165	2.52800	108.53355			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			2.86000	108.47528	2.86000	117.41885			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	102.44908	10.38000	102.30337			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS104 On 23/01/2024 Spot Bond			10.38000	102.44908	10.38000	102.30337			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS108 On 31/01/2038 Spot Bond			3.00000	105.88727	3.00000	114.79814			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS10 On 07/12/2033 Spot Bond			3.14000	217.17854	3.14000	216.86927			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS11 On 31/01/2038 Spot Bond			2.97000	115.51587	2.97000	115.35376			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS11 On 07/12/2033 Spot Bond			3.17000	216.36374	3.17000	216.05475			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS11 On 29/04/2019 Spot Bond				100.00000	0.00000	102.20337			0.00	0	0
Total FRS113 SPOT									0.00	0	0
Total For FRS113									0.00	0	0
FRS11 On 31/01/2025 Spot Bond			3.50000	116.68832	3.50000	116.51617			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS11 On 31/03/2038 Spot Bond			3.16500	111.95900	3.16500	111.79892			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS11 On 31/01/2038 Spot Bond			3.16500	111.95900	3.16500	111.79892			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0
FRS12 On 07/12/2033 Spot Bond			3.29000	118.08773	3.29000	212.83393			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS12 On 07/12/2033 Spot Bond			3.34000	211.81670	3.34000	211.50934			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS12 On 31/01/2025 Spot Bond			3.03000	105.60959	3.03000	105.46052			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS12 On 07/12/2033 Spot Bond			3.37000	211.02652	3.37000	210.71946			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS12 On 31/01/2038 Spot Bond			4.07500	97.01093	4.07500	96.86026			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS126 On 31/03/2028 Spot Bond			3.70000	101.85905	3.70000	160.10528				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS127 On 31/01/2038 Spot Bond			3.89000	87.15614	3.89000	99.69057				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS129 On 31/03/2028 Spot Bond			3.69000	101.98137	3.69000	160.25487				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS130 On 11/08/2017 Spot Bond			100.00000	79.31146	100.00000	78.49381				0.00	0	0
Total FRS130 SPOT										0.00	0	0
Total For FRS130										0.00	0	0
FRS131 On 31/03/2028 Spot Bond			3.75000	159.59971	3.75000	159.35974				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS132 On 07/12/2033 Spot Bond			3.88000	198.13333	3.88000	197.83143				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS133 On 24/03/2020 Spot Bond				100.00000	0.00000	96.78740				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			3.82000	87.81297	3.82000	100.78778				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			4.07500	84.34263	4.07500	96.86026				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS136 On 31/01/2038 Spot Bond			3.60000	104.48875	3.60000	104.33320				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS137 On 31/03/2028 Spot Bond			3.56000	162.45432	3.56000	162.21420				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS138 On 07/12/2033 Spot Bond			3.65000	203.82379	3.65000	203.51949				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS142 On 31/03/2028 Spot Bond			3.69000	160.49490	3.69000	160.25487			0.00	0	0
Total FRS142 SPOT									0.00	0	0
Total For FRS142									0.00	0	0
FRS143 On 31/03/2028 Spot Bond			3.69000	160.49490	3.69000	160.25487			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0
FRS144 On 21/05/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS144 SPOT									0.00	0	0
Total For FRS144									0.00	0	0
FRS145 On 31/03/2028 Spot Bond			3.98000	94.95969	3.98000	155.98121			0.00	0	0
Total FRS145 SPOT									0.00	0	0
Total For FRS145									0.00	0	0
FRS146 On 31/01/2025 Spot Bond			3.80000	114.24749	3.80000	114.07431			0.00	0	0
Total FRS146 SPOT									0.00	0	0
Total For FRS146									0.00	0	0
FRS147 On 31/01/2022 Spot Bond			3.27000	140.79266	3.27000	140.58934			0.00	0	0
Total FRS147 SPOT									0.00	0	0
Total For FRS147									0.00	0	0
FRS148 On 06/05/2021 Spot Bond				100.00000	0.00000	117.97800			0.00	0	0
Total FRS148 SPOT									0.00	0	0
Total For FRS148									0.00	0	0
FRS149 On 31/03/2028 Spot Bond			4.04000	155.35304	4.04000	155.11344			0.00	0	0
Total FRS149 SPOT									0.00	0	0
Total For FRS149									0.00	0	0
FRS150 On 31/03/2028 Spot Bond			4.08000	154.77757	4.08000	154.53802			0.00	0	0
Total FRS150 SPOT									0.00	0	0
Total For FRS150									0.00	0	0
FRS151 On 31/01/2025 Spot Bond			3.77000	114.48897	3.77000	114.31588			0.00	0	0
Total FRS151 SPOT									0.00	0	0
Total For FRS151									0.00	0	0
FRS152 On 31/03/2028 Spot Bond			4.05000	155.20896	4.05000	154.96935			0.00	0	0
Total FRS152 SPOT									0.00	0	0
Total For FRS152									0.00	0	0
FRS153 On 31/03/2028 Spot Bond			4.09000	154.63408	4.09000	154.39454			0.00	0	0
Total FRS153 SPOT									0.00	0	0
Total For FRS153									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS154 On 08/08/2017 Spot Bond				100.00000	0.00000	101.44236			0.00	0	0
Total FRS154 SPOT									0.00	0	0
Total For FRS154									0.00	0	0
FRS155 On 19/09/2017 Spot Bond				100.00000	0.00000	100.53805			0.00	0	0
Total FRS155 SPOT									0.00	0	0
Total For FRS155									0.00	0	0
FRS156 On 03/10/2017 Spot Bond				100.00000	0.00000	100.22617			0.00	0	0
Total FRS156 SPOT									0.00	0	0
Total For FRS156									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.89000	117.65152	2.89000	286.32582			0.00	0	0
Total FRS36 SPOT									0.00	0	0
Total For FRS36									0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.78000	118.37318	2.78000	288.08640			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			3.50000	113.74423	3.50000	276.79390			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			3.23000	98.46894	3.23000	140.83871			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	101.89933			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			2.76000	144.00536	2.76000	143.80738			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	101.66675			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			2.84000	113.74104	2.84000	113.58344			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	91.20233	104.97509	90.04991			0.00	0	0
Total FRS69 SPOT									0.00	0	0
Total For FRS69									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS73 On 12/06/2017 Spot Bond			101.07593	89.72767	101.07593	88.66231			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	87.72752	100.44759	86.69633			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	88.20237	100.76967	87.17248			0.00	0	0
Total FRS76 SPOT									0.00	0	0
Total For FRS76									0.00	0	0
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS79 SPOT									0.00	0	0
Total For FRS79									0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.66000	119.64319	2.66000	119.48057			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			2.96000	93.79041	2.96000	121.06105			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	99.58927			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			2.99000	93.59117	2.99000	120.80339			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			3.69000	112.55924	3.69000	273.90323			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	101.58180			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	101.13530			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			7.94000	100.95580	7.94000	100.84957			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			8.37500	102.09010	8.37500	101.97561			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			8.72000	104.44994	8.72000	104.32688			0.00	0	0
Total FRX19 SPOT									0.00	0	0
Total For FRX19									0.00	0	0
FRX20 On 01/10/2020 Spot Bond			8.95500	99.80076	8.95500	99.68140			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			9.65500	92.63074	9.65500	92.51215			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			9.96000	107.94199	9.96000	107.79796		10,071,552,000,000.00	1,011,200,000	1,011,200,000	
Total FRX24 SPOT								10,071,552,000,000.00	1,011,200,000	1,011,200,000	
Total For FRX24								10,071,552,000,000.00	1,011,200,000	1,011,200,000	
FRX26 On 01/10/2026 Spot Bond			10.43000	94.92473	10.43000	94.79297		0.00	0	10,500,000,000	
Total FRX26 SPOT								0.00	0	10,500,000,000	
Total For FRX26								0.00	0	10,500,000,000	
FRX27 On 07/03/2027 Spot Bond			10.34000	100.22526	10.34000	100.08807		0.00	0	0	
Total FRX27 SPOT								0.00	0	0	
Total For FRX27								0.00	0	0	
FRX30 On 31/01/2030 Spot Bond			10.68000	95.63703	10.68000	95.49969		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			10.78500	92.31106	10.78500	92.17724		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			10.69500	100.79263	10.69500	99.07255		0.00	0	0	
Total FRX32 SPOT								0.00	0	0	
Total For FRX32								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRX45 On 14/04/2045 Spot Bond			11.38000	71.72477	11.38000	71.61628				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	100.55671				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	100.63977				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	100.93287				0.00	0	310,000,000
Total FS1B1 SPOT										0.00	0	310,000,000
Total For FS1B1										0.00	0	310,000,000
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.61803				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	100.70182				0.00	0	0
Total FS1D1 SPOT										0.00	0	0
Total For FS1D1										0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FS2A3 SPOT										0.00	0	0
Total For FS2A3										0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	101.13061				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	101.14822				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	101.27545				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	101.31072				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	101.46582				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS3A3L On 20/02/2020 Spot Bond			100.00000	9.90959	100.00000	9.78614				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	1.66255	100.00000	1.64184				0.00	0	0
Total FS3A4U SPOT										0.00	0	0
Total For FS3A4U										0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	54.93102	100.00000	54.26888				0.00	0	0
Total FS4A1U SPOT										0.00	0	0
Total For FS4A1U										0.00	0	0
FS4A2L On 20/03/2020 Spot Bond			100.00000	9.21590	100.00000	9.10481				0.00	0	0
Total FS4A2U SPOT										0.00	0	0
Total For FS4A2U										0.00	0	0
FS4A3L On 20/03/2022 Spot Bond			100.00000	1.54617	100.00000	1.52753				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A1L On 20/04/2019 Spot Bond			100.00000	16.69423	100.00000	16.48855				0.00	0	0
Total FS5A1U SPOT										0.00	0	0
Total For FS5A1U										0.00	0	0
FS5A2L On 20/04/2021 Spot Bond			100.00000	2.80083	100.00000	2.76632				0.00	0	0
Total FS5A2U SPOT										0.00	0	0
Total For FS5A2U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	0.46990	100.00000	0.46411				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	4.37629	100.00000	4.32237				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	4.37629	100.00000	4.32237				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	4.37629	100.00000	4.32237				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	4.37629	100.00000	4.32237				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	4.37629	100.00000	4.32237				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	99.87703				0.00	0	0
Total GBL02 SPOT										0.00	0	0
Total For GBL02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GFC04 On 11/04/2017 Spot Bond			9.24500	99.82302	9.24500	99.94937				0.00	0	0
Total GFC04 SPOT										0.00	0	0
Total For GFC04										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.23008				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	101.09367				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.10587				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2042 Spot Bond				100.00000	0.00000	101.18514				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2042 Spot Bond				100.00000	0.00000	101.28262				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	101.34350				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	100.89466				0.00	0	0
Total GPT40 SPOT										0.00	0	0
Total For GPT40										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	17.09396	100.00000	16.88791				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	60.55989	100.00000	59.82989				0.00	0	0
Total GRB02U SPOT										0.00	0	0
Total For GRB02U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB03 On 03/03/2019 Spot Bond			100.00000	30.10276	100.00000	29.73990			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	14.83985	100.00000	14.65497			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	23.17573	100.00000	22.89636			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	15.39202	100.00000	15.20649			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	3.61705	100.00000	3.58287			0.00	0	0
Total GRB07U SPOT									0.00	0	0
Total For GRB07U									0.00	0	0
GRB10 On 31/07/2017 Spot Bond			100.00000	77.82516	100.00000	77.00422			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	57.87286	100.00000	57.32595			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	39.59529	100.00000	39.37598			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	28.93643	100.00000	28.66298			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	17.59791	100.00000	17.50043			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	14.46822	100.00000	14.33149			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	7.82129	100.00000	7.77797			0.00	0	0
Total GRB16U SPOT									0.00	0	0
Total For GRB16U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB17 On 29/01/2021 Spot Bond			100.00000	7.26164	100.00000	7.19301			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	3.47999	100.00000	3.46072			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	3.61705	100.00000	3.58287			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	16.35105	100.00000	16.85722			0.00	0	0
Total GRB20U SPOT									0.00	0	0
Total For GRB20U									0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	11.77113	100.00000	11.88185			0.00	0	0
Total GRB21U SPOT									0.00	0	0
Total For GRB21U									0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	9.40071	100.00000	9.29961			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	102.14119			0.00	0	147,111,100
Total GRH1A3 SPOT									0.00	0	147,111,100
Total For GRH1A3									0.00	0	147,111,100
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	101.99027			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	102.09677			0.00	0	0
Total GRH1C SPOT									0.00	0	0
Total For GRH1C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.04846			0.00	0	0
Total GRT06 SPOT									0.00	0	0
Total For GRT06									0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	101.67302			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	100.48260			0.00	0	400,000,000
Total GRT08 SPOT									0.00	0	400,000,000
Total For GRT08									0.00	0	400,000,000
GRT09 On 15/10/2018 Spot Bond				100.00000	0.00000	100.26377			0.00	0	380,000,000
Total GRT09 SPOT									0.00	0	380,000,000
Total For GRT09									0.00	0	380,000,000
GRT10 On 13/05/2019 Spot Bond				100.00000	0.00000	101.44980			0.00	0	600,000,000
Total GRT10 SPOT									0.00	0	600,000,000
Total For GRT10									0.00	0	600,000,000
GRT11 On 13/05/2021 Spot Bond				100.00000	0.00000	101.45299			0.00	380,000,000	330,000,000
Total GRT11 SPOT									0.00	380,000,000	330,000,000
Total For GRT11									0.00	380,000,000	330,000,000
GRT12 On 24/03/2020 Spot Bond				100.00000	0.00000	100.83960			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	99.88653			0.00	0	0
Total GRT13 SPOT									0.00	0	0
Total For GRT13									0.00	0	0
GRT14 On 15/09/2021 Spot Bond				100.00000	0.00000	100.74688			0.00	0	0
Total GRT14 SPOT									0.00	0	0
Total For GRT14									0.00	0	0
GRT15 On 15/04/2020 Spot Bond				100.00000	0.00000	100.01679			0.00	0	690,000,000
Total GRT15 SPOT									0.00	0	690,000,000
Total For GRT15									0.00	0	690,000,000
GRT16 On 17/10/2021 Spot Bond				100.00000	0.00000	99.88278			0.00	0	0
Total GRT16 SPOT									0.00	0	0
Total For GRT16									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT17 On 17/10/2023 Spot Bond			9.89500	101.22819	9.89500	101.09413			0.00	0	0
Total GRT17 SPOT									0.00	0	0
Total For GRT17									0.00	0	0
GRT18 On 13/03/2020 Spot Bond				100.00000	0.00000	100.75145			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	100.97184			0.00	0	500,000,000
Total GRT19 SPOT									0.00	0	500,000,000
Total For GRT19									0.00	0	500,000,000
GRT20 On 03/04/2024 Spot Bond				100.00000	0.00000	100.52315			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			10.54000	98.23557	10.54000	96.57327			0.00	0	0
Total GRT21 SPOT									0.00	0	0
Total For GRT21									0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00005	100.00000	0.00005			0.00	0	0
Total GRX01U SPOT									0.00	0	0
Total For GRX01U									0.00	0	0
HC1M1 On 30/04/2017 Spot Bond				100.00000	0.00000	113.69315			0.00	0	0
Total HC1M1 SPOT									0.00	0	0
Total For HC1M1									0.00	0	0
HC1M2 On 30/08/2017 Spot Bond				100.00000	0.00000	108.73288			0.00	0	0
Total HC1M2 SPOT									0.00	0	0
Total For HC1M2									0.00	0	0
HC1M3 On 30/04/2017 Spot Bond				100.00000	0.00000	104.15894			0.00	0	0
Total HC1M3 SPOT									0.00	0	0
Total For HC1M3									0.00	0	0
HC2T1 On 05/10/2017 Spot Bond				100.00000	0.00000	100.19336			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	100.40096			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	100.68523			0.00	0	0
Total HC4T1 SPOT									0.00	0	0
Total For HC4T1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HIL01U On 21/11/2019 Spot Bond			100.00000	17.86128	100.00000	17.63876			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	100.76020			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	101.70000			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	100.82067			0.00	0	0
Total HILB04 SPOT									0.00	0	0
Total For HILB04									0.00	0	0
HILB05 On 11/07/2019 Spot Bond				100.00000	0.00000	100.04626			0.00	0	0
Total HILB05 SPOT									0.00	0	0
Total For HILB05									0.00	0	0
HILB06 On 11/07/2020 Spot Bond				100.00000	0.00000	100.04654			0.00	0	0
Total HILB06 SPOT									0.00	0	0
Total For HILB06									0.00	0	0
HILB07 On 11/07/2021 Spot Bond				100.00000	0.00000	100.04720			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	8.61162	100.00000	10.63190			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	8.61162	100.00000	10.63190			0.00	0	0
Total HM1B9U SPOT									0.00	0	0
Total For HM1B9U									0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	9.13532	100.00000	11.27846			0.00	0	0
Total HM1C4U SPOT									0.00	0	0
Total For HM1C4U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HM1C5 On 19/07/2048 Spot Bond			100.00000	9.13532	100.00000	11.27846			0.00	0	0
Total HM1C5U SPOT									0.00	0	0
Total For HM1C5U									0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	9.80865	100.00000	12.10976			0.00	0	0
Total HM1D4U SPOT									0.00	0	0
Total For HM1D4U									0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	9.80865	100.00000	12.10976			0.00	0	0
Total HM1D5U SPOT									0.00	0	0
Total For HM1D5U									0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	10.63161	100.00000	13.12578			0.00	0	0
Total HM1E4U SPOT									0.00	0	0
Total For HM1E4U									0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B2 SPOT									0.00	0	0
Total For HMS1B2									0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HPF04/ On 25/11/2020 Spot Bond			10.00000	107.12300	10.00000	106.98300				0.00	0	0
Total HPF04/JIBAR SPOT										0.00	0	0
Total For HPF04/JIBAR										0.00	0	0
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	101.45173				0.00	700,000,000	700,000,000
Total HPF06 SPOT										0.00	700,000,000	700,000,000
Total For HPF06										0.00	700,000,000	700,000,000
HPF07 On 20/08/2017 Spot Bond				100.00000	0.00000	101.58271				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	99.86654				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	99.86855				0.00	0	0
Total HPF09 SPOT										0.00	0	0
Total For HPF09										0.00	0	0
HPF10 On 17/02/2018 Spot Bond				100.00000	0.00000	101.29806				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			8.66000	105.11004	8.66000	104.98703				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	17.86208	100.00000	17.66313				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			2.93000	286.08810	2.93000	285.68882				0.00	0	13,500,000,000
Total HWAY23 SPOT										0.00	0	13,500,000,000
Total For HWAY23										0.00	0	13,500,000,000
HWAY2 On 07/12/2024 Spot Bond			2.64000	121.65566	2.64000	296.08063				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			2.96000	99.12193	2.96000	98.98362				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			10.79000	89.98551	10.79000	89.85499				0.00	0	3,020,000,000
Total HWAY34 SPOT										0.00	0	3,020,000,000
Total For HWAY34										0.00	0	3,020,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.99149	100.00000	10.86906				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			10.78000	89.82558	10.78000	89.69541				0.00	0	0
Total HWAY35 SPOT										0.00	0	0
Total For HWAY35										0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.99144	100.00000	10.86902				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	99.88715				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	100.64712				0.00	0	600,000,000
Total HWF09 SPOT										0.00	0	600,000,000
Total For HWF09										0.00	0	600,000,000
HWF10 On 30/09/2019 Spot Bond			100.00000	22.12183	100.00000	21.85517				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	107.12300	10.00000	106.98300				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			2.35000	126.60310	2.35000	126.43612		83,808,050,000,000.00		35,663,000,000	86,830,747,500	
Total I2025 SPOT								13,808,050,000,000.00		35,663,000,000	86,830,747,500	
Total For I2025								13,808,050,000,000.00		35,663,000,000	86,830,747,500	
I2029 On 31/03/2029 Spot Bond			2.29000	99.00691	2.29000	98.87748		41,678,000,000,000.00		18,200,000,000	17,975,900,000	
Total I2029 SPOT								11,678,000,000,000.00		18,200,000,000	17,975,900,000	
Total For I2029								11,678,000,000,000.00		18,200,000,000	17,975,900,000	
I2033 On 28/02/2033 Spot Bond			2.33000	103.84672	2.33000	103.71059		19,106,000,000,000.00		8,200,000,000	115,707,462,200	
Total I2033 SPOT								19,106,000,000,000.00		8,200,000,000	115,707,462,200	
Total For I2033								19,106,000,000,000.00		8,200,000,000	115,707,462,200	
I2038 On 31/01/2038 Spot Bond			2.24000	130.08789	2.24000	129.91826		191,631,104,000,000.00		85,549,600,000	189,341,223,500	
Total I2038 SPOT								191,631,104,000,000.00		85,549,600,000	189,341,223,500	
Total For I2038								191,631,104,000,000.00		85,549,600,000	189,341,223,500	
I2046 On 31/03/2046 Spot Bond			2.33000	126.31904	2.33000	126.15322		40,611,900,000,000.00		17,430,000,000	98,322,491,700	
Total I2046 SPOT								40,611,900,000,000.00		17,430,000,000	98,322,491,700	
Total For I2046								40,611,900,000,000.00		17,430,000,000	98,322,491,700	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050 On 31/12/2050 Spot Bond			2.34000	134.89802	2.34000	134.72027			277,453,800,000,000.00	118,570,000,000	111,442,462,100
Total I2050 SPOT									'7,453,800,000,000.00	118,570,000,000	111,442,462,100
Total For I2050									'7,453,800,000,000.00	118,570,000,000	111,442,462,100
IBL22 On 15/03/2018 Spot Bond			8.49000	102.19166	8.49000	102.07628			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			2.83000	100.22676	2.83000	143.36070			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			8.61000	100.51527	8.61000	100.39958			0.00	0	0
Total IBL39 SPOT									0.00	0	0
Total For IBL39									0.00	0	0
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	100.89867			0.00	1,770,000,000	1,750,000,000
Total IBL42 SPOT									0.00	1,770,000,000	1,750,000,000
Total For IBL42									0.00	1,770,000,000	1,750,000,000
IBL43/J On 25/11/2020 Spot Bond			10.00000	107.12300	10.00000	106.98300			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			9.05500	100.96622	9.05500	100.84347			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			9.44000	96.65552	9.44000	96.53246			0.00	0	0
Total IBL46 SPOT									0.00	0	0
Total For IBL46									0.00	0	0
IBL49 On 02/04/2018 Spot Bond			8.80000	98.99831	8.80000	98.88191			0.00	0	250,000,000
Total IBL49 SPOT									0.00	0	250,000,000
Total For IBL49									0.00	0	250,000,000
IBL49/F On 02/04/2018 Spot Bond			7.34000	100.31087	7.34000	100.21213			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			9.43000	100.94412	9.43000	100.81574			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	101.26858			0.00	500,000,000	500,000,000
Total IBL53 SPOT									0.00	500,000,000	500,000,000
Total For IBL53									0.00	500,000,000	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL55 On 31/07/2018 Spot Bond			8.83500	100.83938	8.83500	100.71904			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	101.84057			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			8.79500	102.19374	8.79500	102.07232			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			10.05500	102.64365	10.05500	102.50466			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	100.30678			0.00	0	0
Total IBL61 SPOT									0.00	0	0
Total For IBL61									0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	101.81385			0.00	0	0
Total IBL62 SPOT									0.00	0	0
Total For IBL62									0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	101.74058			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	101.21343			0.00	100,000,000	200,000,000
Total IBL64 SPOT									0.00	100,000,000	200,000,000
Total For IBL64									0.00	100,000,000	200,000,000
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	101.75653			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	100.87877			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			3.56000	139.00276	3.56000	138.79656			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	100.47328			0.00	0	0
Total IBL68 SPOT									0.00	0	0
Total For IBL68									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL69U On 22/07/2018 Spot Bond			100.00000	45.32006	100.00000	44.76170				0.00	0	0
Total IBL69U SPOT										0.00	0	0
Total For IBL69U										0.00	0	0
IBL73 On 19/08/2018 Spot Bond				100.00000	0.00000	101.38115				0.00	0	1,000,000,000
Total IBL73 SPOT										0.00	0	1,000,000,000
Total For IBL73										0.00	0	1,000,000,000
IBL75 On 19/08/2020 Spot Bond				100.00000	0.00000	101.29004				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL76 On 25/11/2018 Spot Bond				107.77259	0.00000	101.56768				0.00	0	0
Total IBL76 SPOT										0.00	0	0
Total For IBL76										0.00	0	0
IBL77 On 25/11/2020 Spot Bond				100.00000	0.00000	101.11805				0.00	0	0
Total IBL77 SPOT										0.00	0	0
Total For IBL77										0.00	0	0
IBL78 On 25/11/2022 Spot Bond			10.10500	103.67765	10.10500	103.53658				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IBL79 On 27/01/2019 Spot Bond			8.62500	104.43195	8.62500	104.31021				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	33.44883	100.00000	33.03213				0.00	0	0
Total IBL80U SPOT										0.00	0	0
Total For IBL80U										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	14.47346	100.00000	14.29315				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	101.81926				0.00	0	0
Total IBL82 SPOT										0.00	0	0
Total For IBL82										0.00	0	0
IBL83 On 22/03/2019 Spot Bond				100.00000	0.00000	100.53945				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	23.34397	100.00000	23.05638				0.00	0	0
Total IBL84U SPOT										0.00	0	0
Total For IBL84U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL85 On 20/05/2019 Spot Bond				100.00000	0.00000	101.65551				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	101.31785				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			8.92500	105.53840	8.92500	105.41120				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			9.39500	107.31167	9.39500	107.17567				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	17.66628	100.00000	17.46951				0.00	0	0
Total IBL88/R208 SPOT										0.00	0	0
Total For IBL88/R208										0.00	0	0
IBL89 On 26/05/2021 Spot Bond				100.00000	0.00000	101.18146				0.00	0	0
Total IBL89 SPOT										0.00	0	0
Total For IBL89										0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	24.37298	100.00000	24.06935				0.00	0	0
Total IBL90U SPOT										0.00	0	0
Total For IBL90U										0.00	0	0
IBL91 On 02/06/2018 Spot Bond				100.00000	0.00000	101.02609				0.00	0	0
Total IBL91 SPOT										0.00	0	0
Total For IBL91										0.00	0	0
IBL92 On 12/01/2020 Spot Bond				100.00000	0.00000	100.02284				0.00	0	0
Total IBL92 SPOT										0.00	0	0
Total For IBL92										0.00	0	0
IBL93 On 31/08/2018 Spot Bond				100.00000	0.00000	101.25557				0.00	0	0
Total IBL93 SPOT										0.00	0	0
Total For IBL93										0.00	0	0
IBL94 On 06/09/2019 Spot Bond				100.00000	0.00000	101.17149				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	100.78160				0.00	0	0
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL96 On 21/09/2019 Spot Bond				100.00000	0.00000	100.53654				0.00	0	0
Total IBL96 SPOT										0.00	0	0
Total For IBL96										0.00	0	0
IBL97 On 03/10/2019 Spot Bond				100.00000	0.00000	100.24604				0.00	0	1,200,000,000
Total IBL97 SPOT										0.00	0	1,200,000,000
Total For IBL97										0.00	0	1,200,000,000
IBL98 On 03/10/2023 Spot Bond				100.00000	0.00000	100.25693				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			8.79500	100.38003	8.79500	100.26142				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	0.04313	100.00000	0.04265				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	99.54488				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			9.71500	95.90121	9.71500	95.77634				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	101.10968				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	101.06792				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.84000	97.23999	10.84000	97.09830				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				100.00000	0.00000	101.44963				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.67500	102.19117	11.67500	101.98832				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCG09	On	05/12/2019	Spot Bond			100.00000	0.00000	100.94034			0.00	0	0
Total IDCG09 SPOT											0.00	0	0
Total For IDCG09											0.00	0	0
IDCG10	On	05/12/2021	Spot Bond			100.00000	0.00000	100.95353			0.00	0	0
Total IDCG10 SPOT											0.00	0	0
Total For IDCG10											0.00	0	0
IDCG11	On	05/12/2026	Spot Bond		10.94000	103.12681	10.94000	102.97604			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	99.98643	5.00000	99.91863			0.00	0	0
Total IDCP04 SPOT											0.00	0	0
Total For IDCP04											0.00	0	0
IDCP05	On	14/03/2018	Spot Bond		4.00000	100.37739	4.00000	100.32339			0.00	0	0
Total IDCP05 SPOT											0.00	0	0
Total For IDCP05											0.00	0	0
IDCP06	On	17/10/2019	Spot Bond		4.00000	100.01082	4.00000	99.95648			0.00	0	0
Total IDCP06 SPOT											0.00	0	0
Total For IDCP06											0.00	0	0
IFC01	On	10/12/2024	Spot Bond		9.24000	100.26321	9.24000	100.13888			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		8.10500	102.30579	8.10500	102.19469			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	7.94191	100.00000	7.84617			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	98.09264	100.00000	96.77419			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	64.65013	100.00000	63.84473			0.00	0	0
Total IN272U SPOT											0.00	0	0
Total For IN272U											0.00	0	0
IN276U	On	30/06/2021	Spot Bond		100.00000	5.70007	100.00000	5.64620			0.00	0	0
Total IN276U SPOT											0.00	0	0
Total For IN276U											0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN277U On 30/06/2021 Spot Bond			100.00000	10.50879	100.00000	10.38074				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	17.35415	100.00000	17.13795				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	19.99677	100.00000	22.84296				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	10.58789	100.00000	10.47060				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	13.86600	100.00000	13.69886				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	30.73748	100.00000	30.36696				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	87.44363	100.00000	86.44541				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	87.77535	100.00000	86.79352				0.00	0	0
Total IN319U SPOT										0.00	0	0
Total For IN319U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	14.29108	100.00000	14.11305				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	14.09170	100.00000	13.92184				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN330U On 18/04/2017 Spot Bond			100.00000	100.00000	100.00000	98.64864				0.00	0	0
Total IN330U SPOT										0.00	0	0
Total For IN330U										0.00	0	0
IN331U On 04/12/2019 Spot Bond			100.00000	18.36900	100.00000	18.14758				0.00	0	0
Total IN331U SPOT										0.00	0	0
Total For IN331U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN332U On 04/12/2019 Spot Bond			100.00000	9.58057	100.00000	9.46509			0.00	0	0
Total IN332U SPOT									0.00	0	0
Total For IN332U									0.00	0	0
IN334U On 21/09/2021 Spot Bond			100.00000	13.05765	100.00000	12.90026			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	62.23723	100.00000	61.48702			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	62.37813	100.00000	61.62622			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	8.58617	100.00000	8.49158			0.00	0	0
Total IN342U SPOT									0.00	0	0
Total For IN342U									0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	0.00005	100.00000	0.00005			0.00	0	0
Total IN343U SPOT									0.00	0	0
Total For IN343U									0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	9.50897	100.00000	9.40306			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	55.83483	100.00000	45.84437			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	13.69210	100.00000	13.54043			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	84.75597	100.00000	83.80792			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	1.53869	100.00000	1.52014			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	100.60117			0.00	0	0
Total ING132 SPOT									0.00	0	0
Total For ING132									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	84.54965				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	107.12300	10.00000	106.98300				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	100.58923				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	104.52776				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	95.31835				0.00	0	700,000,000
Total ING335 SPOT										0.00	0	700,000,000
Total For ING335										0.00	0	700,000,000
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	101.88200				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2025 Spot Bond				100.00000	0.00000	99.79871				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond				100.00000	0.00000	101.89808				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			11.75500	105.33785	11.75500	105.17178				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	107.12300	10.00000	106.98300				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IPF03 SPOT										0.00	0	0
Total For IPF03										0.00	0	0
IPF06 On 13/04/2017 Spot Bond			8.74000	99.88042	8.74000	100.00000				0.00	0	0
Total IPF06 SPOT										0.00	0	0
Total For IPF06										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	100.28724			0.00	0	600,000,000
Total IPF07 SPOT									0.00	0	600,000,000
Total For IPF07									0.00	0	600,000,000
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.24860			0.00	0	0
Total IPF08 SPOT									0.00	0	0
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	100.25190			0.00	0	0
Total IPF09 SPOT									0.00	0	0
Total For IPF09									0.00	0	0
IPF11 On 15/10/2018 Spot Bond			100.00000	39.16510	100.00000	32.75719			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	99.88627			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	100.94858			0.00	0	0
Total IPF13 SPOT									0.00	0	0
Total For IPF13									0.00	0	0
IPF14 On 17/12/2018 Spot Bond				100.00000	0.00000	100.65813			0.00	0	0
Total IPF14 SPOT									0.00	0	0
Total For IPF14									0.00	0	0
IPF15 On 17/12/2020 Spot Bond				100.00000	0.00000	100.67630			0.00	0	0
Total IPF15 SPOT									0.00	0	0
Total For IPF15									0.00	0	0
IPF16 On 17/12/2021 Spot Bond				100.00000	0.00000	100.68720			0.00	0	0
Total IPF16 SPOT									0.00	0	0
Total For IPF16									0.00	0	0
IPF17 On 22/12/2020 Spot Bond				100.00000	0.00000	100.54223			0.00	0	0
Total IPF17 SPOT									0.00	0	0
Total For IPF17									0.00	0	0
IPF18 On 22/12/2021 Spot Bond				100.00000	0.00000	100.54814			0.00	0	0
Total IPF18 SPOT									0.00	0	0
Total For IPF18									0.00	0	0
IPF19 On 22/12/2022 Spot Bond				100.00000	0.00000	100.55405			0.00	0	0
Total IPF19 SPOT									0.00	0	0
Total For IPF19									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IPF20 On 17/03/2020 Spot Bond				100.00000	0.00000	100.65676				0.00	0	0
Total IPF20 SPOT										0.00	0	0
Total For IPF20										0.00	0	0
IPF21 On 17/03/2022 Spot Bond				100.00000	0.00000	100.68003				0.00	0	0
Total IPF21 SPOT										0.00	0	0
Total For IPF21										0.00	0	0
IPFC13 On 26/04/2017 Spot Bond				100.00000	0.00000	101.62869				0.00	0	0
Total IPFC13 SPOT										0.00	0	0
Total For IPFC13										0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.78500	102.46904	9.78500	102.33393				0.00	0	1,850,000,000
Total IPL10 SPOT										0.00	0	1,850,000,000
Total For IPL10										0.00	0	1,850,000,000
IPL11 On 24/05/2022 Spot Bond				100.00000	0.00000	101.24349				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			8.54000	101.03670	8.54000	100.92298				0.00	0	0
Total IPL6 SPOT										0.00	0	0
Total For IPL6										0.00	0	0
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	72.50918	100.00000	71.82898				0.00	0	0
Total IPL6/R203 SPOT										0.00	0	0
Total For IPL6/R203										0.00	0	0
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.19662				0.00	0	0
Total IPL7 SPOT										0.00	0	0
Total For IPL7										0.00	0	0
IPL7/JIB On 05/04/2018 Spot Bond			100.00000	57.32115	100.00000	56.62265				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	100.31047				0.00	0	0
Total IPL8 SPOT										0.00	0	0
Total For IPL8										0.00	0	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	13.70194	100.00000	13.53497				0.00	0	0
Total IPL8/JIBAR SPOT										0.00	0	0
Total For IPL8/JIBAR										0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	101.28680				0.00	0	0
Total IPL9 SPOT										0.00	0	0
Total For IPL9										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV015 On 20/09/2022 Spot Bond				100.00000	0.00000	100.93639			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	100.58265	2.75000	100.54472			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			5.60000	134.62873	5.60000	134.39312			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	100.05063			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	102.13506			0.00	0	0
Total IV024 SPOT									0.00	0	0
Total For IV024									0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	99.16213			0.00	0	0
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	99.14849			0.00	0	0
Total IV026 SPOT									0.00	0	0
Total For IV026									0.00	0	0
IV030 On 31/01/2025 Spot Bond			4.35000	108.96898	4.35000	109.74570			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			4.35000	108.87813	4.35000	109.74570			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	100.88227			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	102.20119			0.00	0	0
Total IV032 SPOT									0.00	0	0
Total For IV032									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV033 On 11/02/2021 Spot Bond				100.00000	0.00000	101.88207			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			11.65500	104.68784	11.65500	104.52417			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	100.19700			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	99.66757			0.00	0	0
Total IV036 SPOT									0.00	0	0
Total For IV036									0.00	0	0
IV038 On 23/09/2021 Spot Bond				100.00000	0.00000	100.66618			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			5.01000	129.08588	5.01000	130.21930			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	100.47552			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			12.00500	100.51585	12.00500	100.35676			0.00	0	0
Total IV041 SPOT									0.00	0	0
Total For IV041									0.00	0	0
IV042 On 18/11/2021 Spot Bond				100.00000	0.00000	101.65673			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			11.89500	108.49042	11.89500	107.00641			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	102.28178			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			5.26000	116.83592	5.26000	128.80322			0.00	0	0
Total IV045 SPOT									0.00	0	0
Total For IV045									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV057U On 14/07/2018 Spot Bond			100.00000	33.09099	100.00000	40.85857			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			9.42500	110.55288	9.42500	110.41234			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	102.93901			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	1.96241	100.00000	1.94386			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			4.35000	150.95664	4.35000	150.71756			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA668 On 13/04/2017 Spot Bond			7.60000	99.89600	7.60000	99.93757			0.00	0	0
Total IVA668 SPOT									0.00	0	0
Total For IVA668									0.00	0	0
IVA672 On 11/05/2017 Spot Bond			7.70000	99.51714	7.70000	99.35028			0.00	0	0
Total IVA672 SPOT									0.00	0	0
Total For IVA672									0.00	0	0
IVA673 On 18/05/2017 Spot Bond			7.70000	99.37110	7.70000	99.20473			0.00	0	0
Total IVA673 SPOT									0.00	0	0
Total For IVA673									0.00	0	0
IVA676 On 08/06/2017 Spot Bond			7.85000	98.91505	7.85000	98.74700		3,140,000,000,000.00	400,000,000	200,000,000	
Total IVA676 SPOT								3,140,000,000,000.00	400,000,000	200,000,000	
Total For IVA676								3,140,000,000,000.00	400,000,000	200,000,000	
IVA677 On 15/06/2017 Spot Bond			7.85000	98.76797	7.85000	98.60041			0.00	0	0
Total IVA677 SPOT									0.00	0	0
Total For IVA677									0.00	0	0
IVA680 On 06/07/2017 Spot Bond			7.85000	98.32934	7.85000	98.16327			0.00	0	0
Total IVA680 SPOT									0.00	0	0
Total For IVA680									0.00	0	0
IVA681 On 13/07/2017 Spot Bond			7.85000	98.18400	7.85000	98.01842			0.00	0	0
Total IVA681 SPOT									0.00	0	0
Total For IVA681									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	107.12300	10.00000	106.98300				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	101.06791				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	99.97457				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	100.02320				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	99.90056				0.00	0	0
Total IVC021 SPOT										0.00	0	0
Total For IVC021										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	100.25332				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	101.88340				0.00	240,000,000	120,000,000
Total IVC029 SPOT										0.00	240,000,000	120,000,000
Total For IVC029										0.00	240,000,000	120,000,000
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	100.34436				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	100.35186				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	95.62978				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			9.39500	102.12611	9.39500	101.99669				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC037 On 16/07/2019 Spot Bond			100.00000	26.09543	100.00000	25.80477				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	21.24589	100.00000	24.01887				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			9.52500	101.54040	9.52500	101.40998				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	101.82617				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	102.04437				0.00	0	0
Total IVC046 SPOT										0.00	0	0
Total For IVC046										0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	102.00388				0.00	0	0
Total IVC048 SPOT										0.00	0	0
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	101.29975				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	101.03851				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	101.76405				0.00	0	0
Total IVC051 SPOT										0.00	0	0
Total For IVC051										0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	101.52155				0.00	0	0
Total IVC053 SPOT										0.00	0	0
Total For IVC053										0.00	0	0
IVC055 On 26/03/2020 Spot Bond				100.00000	0.00000	100.43468				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC060 On 31/07/2018 Spot Bond				100.00000	0.00000	101.83089				0.00	0	0
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond				100.00000	0.00000	100.25990				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	101.73887				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	100.94112				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	100.87853				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	87.69658	100.00000	86.68625				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	101.63080				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	100.31459				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	99.80209				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0
IVC077 On 04/05/2018 Spot Bond				100.00000	0.00000	101.87568				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	101.26471				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	101.26471				0.00	0	0
Total IVC079 SPOT										0.00	0	0
Total For IVC079										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC081 On 14/07/2019 Spot Bond				100.00000	0.00000	99.87874				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	13.52087	100.00000	16.69423				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	101.94586				0.00	0	20,000,000,000
Total IVC083 SPOT										0.00	0	20,000,000,000
Total For IVC083										0.00	0	20,000,000,000
IVC086 On 15/08/2017 Spot Bond				100.00000	0.00000	101.53767				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	100.00941				0.00	0	0
Total IVC087 SPOT										0.00	0	0
Total For IVC087										0.00	0	0
IVC088 On 12/04/2019 Spot Bond				100.00000	0.00000	100.02183				0.00	0	822,700,000
Total IVC088 SPOT										0.00	0	822,700,000
Total For IVC088										0.00	0	822,700,000
IVC089 On 31/10/2018 Spot Bond				100.00000	0.00000	101.69335				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	101.72282				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	101.26287				0.00	0	0
Total IVC092 SPOT										0.00	0	0
Total For IVC092										0.00	0	0
IVC093 On 23/11/2018 Spot Bond				100.00000	0.00000	101.21079				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			10.37500	105.45220	10.37500	105.30580				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	100.39755				0.00	0	244,500,000
Total IVC097 SPOT										0.00	0	244,500,000
Total For IVC097										0.00	0	244,500,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC098 On 14/06/2018 Spot Bond			8.79500	103.24809	8.79500	103.12608				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	101.86821				0.00	0	342,100,000
Total IVC101 SPOT										0.00	0	342,100,000
Total For IVC101										0.00	0	342,100,000
IVC102 On 31/01/2020 Spot Bond				100.00000	0.00000	102.02701				0.00	0	0
Total IVC102 SPOT										0.00	0	0
Total For IVC102										0.00	0	0
IVC103 On 29/06/2021 Spot Bond				100.00000	0.00000	100.40357				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	100.93806				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	100.80203				0.00	0	0
Total IVC106 SPOT										0.00	0	0
Total For IVC106										0.00	0	0
IVC107 On 29/06/2021 Spot Bond				100.00000	0.00000	100.25104				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	23.99434	100.00000	13.75871				0.00	0	20,000,000,000
Total IVC108 SPOT										0.00	0	20,000,000,000
Total For IVC108										0.00	0	20,000,000,000
IVC68U On 07/12/2021 Spot Bond			100.00000	4.01528	100.00000	3.97733				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	59.34560	100.00000	58.63023				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	41.25447	100.00000	40.75718				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	5.80384	100.00000	5.74899				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC84U On 01/08/2022 Spot Bond			100.00000	2.56007	100.00000	2.53588			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	2.50715	100.00000	2.48346			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	2.12534	100.00000	2.10525			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	4.05359	100.00000	4.01528			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	2.02679	100.00000	2.00764			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	1.98113	100.00000	1.96241			0.00	0	0
Total IVC99U SPOT									0.00	0	0
Total For IVC99U									0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	102.10576			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
KAP001 On 13/06/2017 Spot Bond				100.00000	0.00000	100.86361			0.00	0	0
Total KAP001 SPOT									0.00	0	0
Total For KAP001									0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	100.80540			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	100.98294			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0
KAP005 On 29/06/2018 Spot Bond				100.00000	0.00000	100.37357			0.00	0	0
Total KAP005 SPOT									0.00	0	0
Total For KAP005									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KAP006 On 29/06/2021 Spot Bond				100.00000	0.00000	100.39555			0.00	955,000,000	955,000,000
Total KAP006 SPOT									0.00	955,000,000	955,000,000
Total For KAP006									0.00	955,000,000	955,000,000
KAP007 On 26/10/2021 Spot Bond			9.92500	100.86367	9.92500	105.82589			0.00	0	0
Total KAP007 SPOT									0.00	0	0
Total For KAP007									0.00	0	0
KAP008 On 28/11/2019 Spot Bond				100.00000	0.00000	101.13424			0.00	0	0
Total KAP008 SPOT									0.00	0	0
Total For KAP008									0.00	0	0
KAP04U On 01/07/2019 Spot Bond			100.00000	23.00141	100.00000	22.72112			0.00	0	0
Total KAP04U SPOT									0.00	0	0
Total For KAP04U									0.00	0	0
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	101.15688			0.00	0	0
Total KSB007 SPOT									0.00	0	0
Total For KSB007									0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	102.08200			0.00	0	0
Total KSB008 SPOT									0.00	0	0
Total For KSB008									0.00	0	0
KSB009 On 05/08/2020 Spot Bond				100.00000	0.00000	102.03514			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			9.39000	126.68345	9.39000	126.52299			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	100.44705			0.00	0	150,000,000
Total LBK05 SPOT									0.00	0	150,000,000
Total For LBK05									0.00	0	150,000,000
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	100.60196			0.00	0	0
Total LBK07 SPOT									0.00	0	0
Total For LBK07									0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	101.86472			0.00	0	900,000,000
Total LBK08 SPOT									0.00	0	900,000,000
Total For LBK08									0.00	0	900,000,000
LBK08/JIBAR On 30/10/2019 Spot Bond			100.00000	20.62666	100.00000	20.37253			0.00	0	0
Total LBK08/JIBAR SPOT									0.00	0	0
Total For LBK08/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
LBK11 On 28/11/2019 Spot Bond			10.01000	102.84981	10.01000	102.71115				0.00	0	0
Total LBK11 SPOT										0.00	0	0
Total For LBK11										0.00	0	0
LBK11/I/On 28/11/2019 Spot Bond			9.62000	103.72748	9.62000	103.59296				0.00	0	0
Total LBK11/R207 SPOT										0.00	0	0
Total For LBK11/R207										0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	101.37132	9.71000	101.23865				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	58.16852	100.00000	57.45969				0.00	0	0
Total LBK14U SPOT										0.00	0	0
Total For LBK14U										0.00	0	0
LBK15 On 12/10/2021 Spot Bond				100.00000	0.00000	100.02637				0.00	0	0
Total LBK15 SPOT										0.00	0	0
Total For LBK15										0.00	0	0
LBK16 On 30/11/2019 Spot Bond				100.00000	0.00000	101.13352				0.00	0	1,500,000,000
Total LBK16 SPOT										0.00	0	1,500,000,000
Total For LBK16										0.00	0	1,500,000,000
LBK17 On 22/03/2020 Spot Bond				100.00000	0.00000	100.55998				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	100.61616				0.00	0	0
Total LBK18 SPOT										0.00	0	0
Total For LBK18										0.00	0	0
LBK19 On 23/03/2018 Spot Bond				100.00000	0.00000	100.50613				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			8.75000	101.00210	8.75000	100.88448				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			9.39000	98.73658	9.39000	98.61289				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			9.89000	99.55682	9.89000	99.42417				0.00	0	580,000,000
Total LGL04 SPOT										0.00	0	580,000,000
Total For LGL04										0.00	0	580,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	100.84423			0.00	0	0
Total LGL05 SPOT									0.00	0	0
Total For LGL05									0.00	0	0
LGL06 On 04/10/2022 Spot Bond			10.20500	100.36071	10.20500	100.22435			0.00	0	2,500,000,000
Total LGL06 SPOT									0.00	0	2,500,000,000
Total For LGL06									0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond				100.00000	0.00000	100.55847			0.00	0	0
Total LGL07 SPOT									0.00	0	0
Total For LGL07									0.00	0	0
LHL17 On 14/11/2018 Spot Bond				100.00000	0.00000	102.04496			0.00	0	0
Total LHL17 SPOT									0.00	0	0
Total For LHL17									0.00	0	0
LHL18 On 14/11/2018 Spot Bond			13.12500	105.94617	13.12500	105.76031			0.00	0	0
Total LHL18 SPOT									0.00	0	0
Total For LHL18									0.00	0	0
LHL19 On 14/11/2019 Spot Bond			14.01000	106.70164	14.01000	106.50226			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	100.83538			0.00	0	0
Total LHL22 SPOT									0.00	0	0
Total For LHL22									0.00	0	0
LHL26 On 13/11/2020 Spot Bond				100.00000	0.00000	102.16195			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	101.49573			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	101.28388			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LRFB2 On 20/11/2019 Spot Bond				100.00000	0.00000	101.77842			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	101.44437			0.00	0	0
Total LRFC2 SPOT									0.00	0	0
Total For LRFC2									0.00	0	0
MAQ09 On 10/11/2017 Spot Bond				100.00000	0.00000	101.42277			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	100.78376			0.00	0	0
Total MAQ093 SPOT									0.00	0	0
Total For MAQ093									0.00	0	0
MAQ09 On 08/05/2017 Spot Bond				100.00000	0.00000	99.47855			0.00	0	0
Total MAQ095 SPOT									0.00	0	0
Total For MAQ095									0.00	0	0
MAQ09 On 01/02/2018 Spot Bond				100.00000	0.00000	101.60725			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	98.68983			0.00	0	0
Total MAQ098 SPOT									0.00	0	0
Total For MAQ098									0.00	0	0
MAQ09 On 21/04/2017 Spot Bond				100.00000	0.00000	99.83477			0.00	0	0
Total MAQ099 SPOT									0.00	0	0
Total For MAQ099									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	100.90145			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	100.72609			0.00	0	0
Total MAQ0A3 SPOT									0.00	0	0
Total For MAQ0A3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	100.76316				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	100.89190				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	100.89759				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	100.87009				0.00	0	0
Total MAQ0J2 SPOT										0.00	0	0
Total For MAQ0J2										0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	100.54013				0.00	120,000,000	660,000,000
Total MBF030 SPOT										0.00	120,000,000	660,000,000
Total For MBF030										0.00	120,000,000	660,000,000
MBF03 On 17/04/2017 Spot Bond				100.00000	0.00000	99.89738				0.00	0	1,700,000,000
Total MBF039 SPOT										0.00	0	1,700,000,000
Total For MBF039										0.00	0	1,700,000,000
MBF04 On 07/08/2017 Spot Bond				100.00000	0.00000	101.64898				0.00	360,000,000	990,000,000
Total MBF042 SPOT										0.00	360,000,000	990,000,000
Total For MBF042										0.00	360,000,000	990,000,000
MBF04 On 13/04/2018 Spot Bond				100.00000	0.00000	100.25146				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	101.31725				0.00	0	0
Total MBF046 SPOT										0.00	0	0
Total For MBF046										0.00	0	0
MBF04 On 07/06/2019 Spot Bond				100.00000	0.00000	101.03016				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBF04 On 14/03/2019 Spot Bond				100.00000	0.00000	101.34859				0.00	0	0
Total MBF049 SPOT										0.00	0	0
Total For MBF049										0.00	0	0
MBF05 On 17/05/2017 Spot Bond				100.00000	0.00000	101.29608				0.00	0	0
Total MBF050 SPOT										0.00	0	0
Total For MBF050										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF05 On 16/05/2019 Spot Bond				100.00000	0.00000	101.67909			0.00	0	0
Total MBF051 SPOT									0.00	0	0
Total For MBF051									0.00	0	0
MBF05 On 16/05/2019 Spot Bond			100.00000	32.44847	100.00000	32.04423			0.00	0	0
Total MBF051/JIBAR SPOT									0.00	0	0
Total For MBF051/JIBAR									0.00	0	0
MBF05: On 28/09/2017 Spot Bond				100.00000	0.00000	100.36222			0.00	0	0
Total MBF052 SPOT									0.00	0	0
Total For MBF052									0.00	0	0
MBF05: On 28/09/2019 Spot Bond				100.00000	0.00000	100.38358			0.00	0	227,100,000
Total MBF053 SPOT									0.00	0	227,100,000
Total For MBF053									0.00	0	227,100,000
MBF05: On 27/03/2018 Spot Bond				100.00000	0.00000	100.38269			0.00	0	0
Total MBF054 SPOT									0.00	0	0
Total For MBF054									0.00	0	0
MBF05: On 27/03/2020 Spot Bond				100.00000	0.00000	100.40093			0.00	220,000,000	110,000,000
Total MBF055 SPOT									0.00	220,000,000	110,000,000
Total For MBF055									0.00	220,000,000	110,000,000
MBLSA On 30/10/2017 Spot Bond			2.30000	98.79250	2.30000	98.97435			0.00	0	0
Total MBLSA2 SPOT									0.00	0	0
Total For MBLSA2									0.00	0	0
MBLSA On 11/12/2017 Spot Bond				100.00000	0.00000	96.42175			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	100.75668			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	18.20850	100.00000	17.92294		000,000,000,000,000.00	300,000,000,000	100,000,000,000	
Total MBP036 SPOT								10,000,000,000,000.00	300,000,000,000	100,000,000,000	
Total For MBP036								10,000,000,000,000.00	300,000,000,000	100,000,000,000	
MBP29 On 23/09/2017 Spot Bond			100.00000	82.53497	100.00000	81.62600			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	65.59982	100.00000	66.53711			0.00	0	0
Total MBP30U SPOT									0.00	0	0
Total For MBP30U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP31 On 24/10/2017 Spot Bond			100.00000	65.63175	100.00000	66.59052			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	64.75924	100.00000	63.95247			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	101.72664			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			9.02500	100.06619	9.02500	99.94519			0.00	0	0
Total MBSA01 SPOT									0.00	0	0
Total For MBSA01									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.00000	101.92215	8.00000	101.81263			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			9.07500	99.76788	9.07500	99.64673			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	100.06249	8.91000	99.94315			0.00	0	0
Total MBSA02/R204 SPOT									0.00	0	0
Total For MBSA02/R204									0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	102.38301			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	102.47316			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			9.04500	103.09139	9.04500	102.96550			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			9.78000	103.67140	9.78000	103.53477			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	100.56961			0.00	0	0
Total MFS1A2 SPOT									0.00	0	0
Total For MFS1A2									0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1B On 20/09/2019	Spot Bond		9.81000		101.65216	9.81000	101.60528				0.00	0	0
Total MFS1B SPOT											0.00	0	0
Total For MFS1B											0.00	0	0
MIIL02 On 31/05/2017	Spot Bond		9.35000		103.25514	9.35000	103.12449				0.00	0	0
Total MIIL02 SPOT											0.00	0	0
Total For MIIL02											0.00	0	0
MMIG0 On 17/03/2024	Spot Bond				100.00000	0.00000	99.75657				0.00	0	1,000,000,000
Total MMIG01 SPOT											0.00	0	1,000,000,000
Total For MMIG01											0.00	0	1,000,000,000
MMIG0 On 17/03/2026	Spot Bond		9.65500		103.27229	9.65500	102.03772				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	100.60968				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		12.04000		97.13987	12.04000	98.00995				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		11.00500		101.86721	11.00500	101.19434				0.00	0	1,050,000,000
Total MMIG05 SPOT											0.00	0	1,050,000,000
Total For MMIG05											0.00	0	1,050,000,000
MQB02 On 31/05/2017	Spot Bond		9.05000		103.14282	9.05000	103.01646				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		9.05000		102.87145	9.05000	102.74673				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		24.32505	100.00000	24.02536				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		27.71820	100.00000	27.41115				0.00	0	0
Total MTN09U SPOT											0.00	0	0
Total For MTN09U											0.00	0	0
MWA1L On 18/10/2039	Spot Bond		100.00000			100.00000	0.00000				0.00	0	0
Total MWA1U SPOT											0.00	0	0
Total For MWA1U											0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MWAR(On 22/11/2019 Spot Bond				100.00000	0.00000	101.27466				0.00	0	0
Total MWAR01 SPOT										0.00	0	0
Total For MWAR01										0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	12.45096	100.89771	12.29462				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	12.57244	100.61875	12.41494				0.00	0	0
Total N4A302 SPOT										0.00	0	0
Total For N4A302										0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A305 SPOT										0.00	0	0
Total For N4A305										0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A308 SPOT										0.00	0	0
Total For N4A308										0.00	0	0
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	100.58577				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	100.65609				0.00	0	0
Total N5D23 SPOT										0.00	0	0
Total For N5D23										0.00	0	0
N5E23 On 20/06/2023 Spot Bond				100.00000	0.00000	110.05679				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N5F23L On	20/06/2023	Spot Bond			100.00000	11.65142	100.00000	11.51098			0.00	0	0
Total N5F23U SPOT											0.00	0	0
Total For N5F23U											0.00	0	0
N5G23L On	20/06/2023	Spot Bond			100.00000	12.45304	100.00000	12.30293			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			10.65500	93.51692	10.65500	93.38293			0.00	0	0
Total NAM01 SPOT											0.00	0	0
Total For NAM01											0.00	0	0
NAM02 On	29/06/2020	Spot Bond			9.60500	102.84565	9.60500	102.71321			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			10.00500	102.33443	10.00500	102.19653			0.00	0	0
Total NAM03 SPOT											0.00	0	0
Total For NAM03											0.00	0	0
NAM04 On	01/08/2026	Spot Bond			10.79000	100.55549	10.79000	100.40964			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			9.00000	103.21537	9.00000	103.08994			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			9.66500	99.83799	9.66500	99.71004			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	100.75008	9.38000	100.62468			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			9.75500	100.65381	9.75500	100.52363			0.00	0	0
Total NBK13A SPOT											0.00	0	0
Total For NBK13A											0.00	0	0
NBK14/ On	25/06/2021	Spot Bond			9.25500	102.97618	9.25500	102.87618			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			9.70500	98.12269	9.70500	97.99434			0.00	0	0
Total NBK15A SPOT											0.00	0	0
Total For NBK15A											0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	101.26247			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			10.69000	95.15246	10.69000	95.01569		36,773,600,000,000.00	3,440,000,000	920,000,000	
Total NBK16A SPOT								16,773,600,000,000.00	3,440,000,000	920,000,000	
Total For NBK16A								16,773,600,000,000.00	3,440,000,000	920,000,000	
NBK17/ On 22/04/2026 Spot Bond			11.09000	93.50081	11.09000	98.32403		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			9.44000	103.01405	9.44000	102.88361		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			9.85500	102.78478	9.85500	102.64905		0.00	0	0	
Total NBK19A SPOT								0.00	0	0	
Total For NBK19A								0.00	0	0	
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	100.41930		0.00	0	362,700,000	
Total NBK19B SPOT								0.00	0	362,700,000	
Total For NBK19B								0.00	0	362,700,000	
NBK19I On 26/06/2017 Spot Bond			100.00000	85.83766	100.00000	84.86000		0.00	0	0	
Total NBK19B/JIBAR SPOT								0.00	0	0	
Total For NBK19B/JIBAR								0.00	0	0	
NBK20/ On 01/06/2026 Spot Bond			10.89000	100.88573	10.89000	100.73889		0.00	0	0	
Total NBK20A SPOT								0.00	0	0	
Total For NBK20A								0.00	0	0	
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	98.51324		0.00	0	0	
Total NBK20B SPOT								0.00	0	0	
Total For NBK20B								0.00	0	0	
NBK21/ On 21/07/2027 Spot Bond			11.44000	97.69879	11.44000	97.54878		0.00	0	20,000,000	
Total NBK21A SPOT								0.00	0	20,000,000	
Total For NBK21A								0.00	0	20,000,000	
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	101.57453		0.00	0	700,000,000	
Total NBK21B SPOT								0.00	0	700,000,000	
Total For NBK21B								0.00	0	700,000,000	
NBK22/ On 19/11/2022 Spot Bond			10.09500	104.05018	10.09500	103.90874		0.00	0	0	
Total NBK22A SPOT								0.00	0	0	
Total For NBK22A								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	101.60123				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			10.64000	104.65699	10.64000	104.50724				0.00	0	0
Total NBK23A SPOT										0.00	0	0
Total For NBK23A										0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	101.55754				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			11.24000	102.64892	11.24000	102.49399				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	101.44937				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25J On 17/02/2023 Spot Bond			9.99500	104.62518	9.99500	104.48433				0.00	0	0
Total NBK25A SPOT										0.00	0	0
Total For NBK25A										0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.00000	0.00000	101.46739				0.00	0	50,000,000
Total NBK25B SPOT										0.00	0	50,000,000
Total For NBK25B										0.00	0	50,000,000
NBK26J On 10/05/2023 Spot Bond			100.00000	15.90494	100.00000	15.72779				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	102.08193				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27J On 10/05/2026 Spot Bond			10.43000	109.03763	10.43000	108.88461				0.00	0	0
Total NBK27A SPOT										0.00	0	0
Total For NBK27A										0.00	0	0
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	101.34774				0.00	0	0
Total NBK27B SPOT										0.00	0	0
Total For NBK27B										0.00	0	0
NBK28J On 02/08/2023 Spot Bond			10.00500	102.06723	10.00500	101.92970				0.00	0	0
Total NBK28A SPOT										0.00	0	0
Total For NBK28A										0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK28I	On 19/11/2020	Spot Bond				100.00000	0.00000	101.27587			0.00	0	0
Total NBK28B SPOT											0.00	0	0
Total For NBK28B											0.00	0	0
NBK29I	On 31/07/2026	Spot Bond			10.69000	101.09836	10.69000	100.95304			0.00	0	0
Total NBK29A SPOT											0.00	0	0
Total For NBK29A											0.00	0	0
NBK29I	On 18/02/2019	Spot Bond				100.00000	0.00000	101.54978			0.00	0	800,000,000
Total NBK29B SPOT											0.00	0	800,000,000
Total For NBK29B											0.00	0	800,000,000
NBK30I	On 20/02/2024	Spot Bond			9.79500	100.53091	9.79500	100.39821			0.00	0	0
Total NBK30A SPOT											0.00	0	0
Total For NBK30A											0.00	0	0
NBK30I	On 18/02/2021	Spot Bond				100.00000	0.00000	101.31124			0.00	0	0
Total NBK30B SPOT											0.00	0	0
Total For NBK30B											0.00	0	0
NBK31I	On 17/02/2023	Spot Bond				100.00000	0.00000	101.38992			0.00	0	0
Total NBK31B SPOT											0.00	0	0
Total For NBK31B											0.00	0	0
NBK32I	On 26/02/2019	Spot Bond				100.00000	0.00000	101.09339			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	101.74188			0.00	0	1,130,000,000
Total NBK33B SPOT											0.00	0	1,130,000,000
Total For NBK33B											0.00	0	1,130,000,000
NBK34I	On 10/05/2021	Spot Bond				100.00000	0.00000	101.56615			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	101.59985			0.00	0	0
Total NBK35B SPOT											0.00	0	0
Total For NBK35B											0.00	0	0
NBK36I	On 10/05/2026	Spot Bond				100.00000	0.00000	101.64182			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	101.73165			0.00	0	800,000,000
Total NBK37B SPOT											0.00	0	800,000,000
Total For NBK37B											0.00	0	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
NBK38I On 02/08/2021 Spot Bond				100.00000	0.00000	101.75707			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			8.64500	107.03530	8.64500	106.91229			0.00	0	3,000,000,000
Total NBK3A SPOT									0.00	0	3,000,000,000
Total For NBK3A									0.00	0	3,000,000,000
NBK3A On 09/09/2019 Spot Bond			100.00000	25.18358	100.00000	24.90763			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			11.56500	43.87054	11.56500	43.80482			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	101.89808			0.00	0	0
Total NBK40B SPOT									0.00	0	0
Total For NBK40B									0.00	0	0
NBK41I On 20/02/2020 Spot Bond				100.00000	0.00000	101.33892			0.00	0	0
Total NBK41B SPOT									0.00	0	0
Total For NBK41B									0.00	0	0
NBK42I On 21/02/2022 Spot Bond				100.00000	0.00000	101.27528			0.00	0	0
Total NBK42B SPOT									0.00	0	0
Total For NBK42B									0.00	0	0
NBK43I On 20/02/2024 Spot Bond				100.00000	0.00000	101.31061			0.00	0	10,000,000
Total NBK43B SPOT									0.00	0	10,000,000
Total For NBK43B									0.00	0	10,000,000
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	102.19349			0.00	0	0
Total NBK7B SPOT									0.00	0	0
Total For NBK7B									0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	101.44825			0.00	0	0
Total NCLN74 SPOT									0.00	0	0
Total For NCLN74									0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	100.59059			0.00	0	0
Total NCLN75 SPOT									0.00	0	0
Total For NCLN75									0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	100.15721			0.00	0	0
Total NCLN77 SPOT									0.00	0	0
Total For NCLN77									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	100.61797			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	7.61846	100.00000	7.52662			0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			100.00000	9.46379	100.00000	9.34971			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			10.73500	100.46182	10.73500	100.31918			0.00	0	0
Total NCLN83 SPOT									0.00	0	0
Total For NCLN83									0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	100.61474			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			10.77000	99.46654	10.77000	99.32487			0.00	0	0
Total NCLN85 SPOT									0.00	0	0
Total For NCLN85									0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	100.61797			0.00	0	0
Total NCLN87 SPOT									0.00	0	0
Total For NCLN87									0.00	0	0
NCLN9: On 20/09/2024 Spot Bond				100.00000	0.00000	100.62302			0.00	0	0
Total NCLN90 SPOT									0.00	0	0
Total For NCLN90									0.00	0	0
NCLN9: On 20/09/2024 Spot Bond				100.00000	0.00000	100.62947			0.00	0	0
Total NCLN91 SPOT									0.00	0	0
Total For NCLN91									0.00	0	0
NCLN9: On 02/03/2018 Spot Bond				100.00000	0.00000	101.03654			0.00	0	0
Total NCLN92 SPOT									0.00	0	0
Total For NCLN92									0.00	0	0
NCLN9: On 09/04/2018 Spot Bond				100.00000	0.00000	100.01320			0.00	0	0
Total NCLN93 SPOT									0.00	0	0
Total For NCLN93									0.00	0	0
NCLN9: On 20/09/2020 Spot Bond				100.00000	0.00000	100.52873			0.00	0	0
Total NCLN94 SPOT									0.00	0	0
Total For NCLN94									0.00	0	0
NCLN9: On 08/10/2018 Spot Bond				100.00000	0.00000	100.01325			0.00	0	0
Total NCLN95 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN95										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	13.49063	100.00000	13.32801				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	1.47402	100.00000	1.45949				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	103.06749				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	101.12525				0.00	200,000,000	100,000,000
Total NED14 SPOT										0.00	200,000,000	100,000,000
Total For NED14										0.00	200,000,000	100,000,000
NED15 On 08/04/2024 Spot Bond			10.12500	102.07440	10.12500	100.78209				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	98.34629				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	99.86987				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	99.86952				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	100.30015				0.00	0	20,000,000
Total NED19 SPOT										0.00	0	20,000,000
Total For NED19										0.00	0	20,000,000
NED20 On 01/07/2020 Spot Bond			11.26000	103.37855	11.26000	103.22225				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	100.15237				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	114.26081	9.44500	114.11525				0.00	0	0
Total NEDH1A SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	104.32384			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	101.67713			0.00	0	0
Total NEDT1B SPOT									0.00	0	0
Total For NEDT1B									0.00	0	0
NET50 On 08/08/2017 Spot Bond				100.00000	0.00000	101.48663			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	101.02791			0.00	0	0
Total NGL01 SPOT									0.00	0	0
Total For NGL01									0.00	0	0
NGL02 On 15/03/2022 Spot Bond				100.00000	0.00000	101.10677			0.00	500,000,000	620,000,000
Total NGL02 SPOT									0.00	500,000,000	620,000,000
Total For NGL02									0.00	500,000,000	620,000,000
NHM00 On 25/11/2020 Spot Bond			10.00000	107.12300	10.00000	106.98300			0.00	0	0
Total NHM001/JIBAR SPOT									0.00	0	0
Total For NHM001/JIBAR									0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	105.82942	13.50000	105.63863			0.00	0	0
Total NHM002 SPOT									0.00	0	0
Total For NHM002									0.00	0	0
NHM00 On 09/10/2019 Spot Bond				100.00000	0.00000	101.05679			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			3.21000	104.49186	3.21000	118.93263			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	167.55176	3.45000	167.30615			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			3.60000	115.86825	3.60000	115.69574			0.00	0	0
Total NILB13 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			3.84000	155.99841	3.84000	158.02778				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			3.91000	157.01321	3.91000	157.00065				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			3.71000	80.09471	3.71000	79.97060				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			8.86000	103.50887	8.86000	103.38501				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			9.49000	104.11416	9.49000	103.97709				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.16617				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.14581				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.45656				0.00	0	0
Total NQ1A19 SPOT										0.00	0	0
Total For NQ1A19										0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond				100.00000	0.00000	101.20345				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2017 Spot Bond				100.00000	0.00000	101.13217				0.00	0	0
Total NQ1A22 SPOT										0.00	0	0
Total For NQ1A22										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.69000	104.13694	9.69000	103.99700				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NQ1B10									0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.23882			0.00	0	0
Total NQ1B15 SPOT									0.00	0	0
Total For NQ1B15									0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.17297			0.00	0	0
Total NQ1B16 SPOT									0.00	0	0
Total For NQ1B16									0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				100.00000	0.00000	101.26379			0.00	0	0
Total NQ1B17 SPOT									0.00	0	0
Total For NQ1B17									0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.89000	104.15976	9.89000	104.01694			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	101.20012			0.00	0	0
Total NQ1C15 SPOT									0.00	0	0
Total For NQ1C15									0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.20692			0.00	0	0
Total NQ1C16 SPOT									0.00	0	0
Total For NQ1C16									0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				100.00000	0.00000	101.32210			0.00	0	0
Total NQ1C17 SPOT									0.00	0	0
Total For NQ1C17									0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	101.45759			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	101.22727			0.00	0	0
Total NQF1D7 SPOT									0.00	0	0
Total For NQF1D7									0.00	0	0
NQF1D On 22/05/2019 Spot Bond				100.00000	0.00000	101.37528			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			8.80500	109.74600	8.80500	109.61618			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			9.65500	116.63574	9.65500	116.48394			0.00	0	400,000,000
Total NRA022 SPOT									0.00	0	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NRA022									0.00	0	400,000,000
NRA02: On 31/05/2023 Spot Bond			2.78000	181.45635	2.78000	181.20679			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			11.49000	109.45503	11.49000	109.28719			0.00	0	5,540,000,000
Total NRA028 SPOT									0.00	0	5,540,000,000
Total For NRA028									0.00	0	5,540,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	16.70353	100.00000	16.51849			0.00	0	0
Total NRA028/R186 SPOT									0.00	0	0
Total For NRA028/R186									0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	100.68587			0.00	0	0
Total NTC16 SPOT									0.00	0	0
Total For NTC16									0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	101.69937			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	101.93050			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	22.37813	100.00000	22.09935			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	101.29872			0.00	500,000,000	500,000,000
Total OML02 SPOT									0.00	500,000,000	500,000,000
Total For OML02									0.00	500,000,000	500,000,000
OML03 On 27/11/2019 Spot Bond			10.01000	101.91523	10.01000	101.77782			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	100.76457			0.00	200,000,000	200,000,000
Total OML04 SPOT									0.00	200,000,000	200,000,000
Total For OML04									0.00	200,000,000	200,000,000
OML05 On 19/03/2025 Spot Bond			10.18500	98.50659	10.18500	99.59447			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			10.93500	98.53003	10.93500	98.38760			0.00	0	1,500,000,000
Total OML06 SPOT									0.00	0	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For OML06									0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			11.89000	96.15875	11.89000	96.00797			0.00	0	960,000,000
Total OML07 SPOT									0.00	0	960,000,000
Total For OML07									0.00	0	960,000,000
OML08 On 14/09/2025 Spot Bond				100.00000	0.00000	101.08465			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			10.92500	100.91443	10.92500	100.76868		764,750,000,000.00		70,000,000	1,035,000,000
Total OML09 SPOT								764,750,000,000.00		70,000,000	1,035,000,000
Total For OML09								764,750,000,000.00		70,000,000	1,035,000,000
OML10 On 14/09/2025 Spot Bond			11.89000	98.23311	11.89000	98.07907			0.00	0	940,000,000
Total OML10 SPOT									0.00	0	940,000,000
Total For OML10									0.00	0	940,000,000
PMM12 On 25/11/2020 Spot Bond			10.00000	107.12300	10.00000	106.98300			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	100.90751			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	100.88723			0.00	0	0
Total PMM30 SPOT									0.00	0	0
Total For PMM30									0.00	0	0
PMM31 On 04/05/2017 Spot Bond				100.00000	0.00000	101.50216			0.00	0	0
Total PMM31 SPOT									0.00	0	0
Total For PMM31									0.00	0	0
PMM32 On 25/05/2017 Spot Bond				100.00000	0.00000	101.01279			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	100.94290			0.00	0	0
Total PMM33 SPOT									0.00	0	0
Total For PMM33									0.00	0	0
PMM34 On 07/03/2018 Spot Bond				100.00000	0.00000	100.88310			0.00	0	0
Total PMM34 SPOT									0.00	0	0
Total For PMM34									0.00	0	0
PPC002 On 31/12/2018 Spot Bond				100.00000	0.00000	96.47140			0.00	0	0
Total PPC002 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PPC002										0.00	0	0
PPC00: On 31/10/2019 Spot Bond				100.00000	0.00000	98.39472				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	101.43032	10.01500	101.33835				0.00	0	0
Total PPC004 SPOT										0.00	0	0
Total For PPC004										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total PRE1A1 SPOT										0.00	0	0
Total For PRE1A1										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	101.93139				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	101.86602				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	102.04429				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	102.08574				0.00	0	0
Total PRE1D1 SPOT										0.00	0	0
Total For PRE1D1										0.00	0	0
PRE2A On 20/02/2022 Spot Bond				100.00000	0.00000	100.25821				0.00	0	0
Total PRE2A1 SPOT										0.00	0	0
Total For PRE2A1										0.00	0	0
PRE2A On 20/02/2022 Spot Bond				100.00000	0.00000	100.27036				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	100.28091				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	100.30180				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	100.30476				0.00	0	0
Total PRE2C1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For PRE2C1									0.00	0	0
PRE2D On 20/02/2022 Spot Bond				100.00000	0.00000	100.30772			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			8.93000	113.40910	8.99000	112.86471		655,998,843,004,000.00	3,432,922,602,800	1,803,203,363,700	
Total R186 SPOT								5,998,843,004,000.00	432,922,602,800	303,203,363,700	
Total For R186								5,998,843,004,000.00	432,922,602,800	303,203,363,700	
R197 On 07/12/2023 Spot Bond			2.28000	296.64242	2.28000	296.25451		16,912,128,000,000.00	7,417,600,000	15,535,825,300	
Total R197 SPOT								16,912,128,000,000.00	7,417,600,000	15,535,825,300	
Total For R197								16,912,128,000,000.00	7,417,600,000	15,535,825,300	
R202 On 07/12/2033 Spot Bond			2.34000	240.35614	2.34000	240.03988		211,216,075,200,000.00	90,263,280,000	232,737,514,500	
Total R202 SPOT								11,216,075,200,000.00	90,263,280,000	232,737,514,500	
Total For R202								11,216,075,200,000.00	90,263,280,000	232,737,514,500	
R2023 On 28/02/2023 Spot Bond			8.31000	98.45729	8.35500	98.14587		110,790,078,000,000.00	735,353,800,000	532,453,812,600	
Total R2023 SPOT								10,790,078,000,000.00	735,353,800,000	532,453,812,600	
Total For R2023								10,790,078,000,000.00	735,353,800,000	532,453,812,600	
R203 On 15/09/2017 Spot Bond			7.47500	101.02169	7.49000	100.91521		409,984,425,000,000.00	857,523,000,000	528,698,660,000	
Total R203 SPOT								19,984,425,000,000.00	857,523,000,000	528,698,660,000	
Total For R203								19,984,425,000,000.00	857,523,000,000	528,698,660,000	
R2030 On 31/01/2030 Spot Bond			9.38000	91.52339	9.38000	91.40758		749,481,648,000,000.00	1,465,829,600,000	764,214,555,400	
Total R2030 SPOT								19,481,648,000,000.00	465,829,600,000	764,214,555,400	
Total For R2030								19,481,648,000,000.00	465,829,600,000	764,214,555,400	
R2032 On 31/03/2032 Spot Bond			9.55500	90.12272	9.55500	90.00788		405,051,331,500,000.00	356,363,300,000	283,366,922,500	
Total R2032 SPOT								15,051,331,500,000.00	356,363,300,000	283,366,922,500	
Total For R2032								15,051,331,500,000.00	356,363,300,000	283,366,922,500	
R2035 On 28/02/2035 Spot Bond			9.72000	94.06268	9.72000	93.94146		433,266,400,000,000.00	867,620,000,000	387,673,084,500	
Total R2035 SPOT								13,266,400,000,000.00	867,620,000,000	387,673,084,500	
Total For R2035								13,266,400,000,000.00	867,620,000,000	387,673,084,500	
R2037 On 31/01/2037 Spot Bond			9.80000	90.51561	9.80000	90.39608		252,081,680,000,000.00	1,148,171,600,000	715,156,034,900	
Total R2037 SPOT								12,081,680,000,000.00	148,171,600,000	715,156,034,900	
Total For R2037								12,081,680,000,000.00	148,171,600,000	715,156,034,900	
R204 On 21/12/2018 Spot Bond			7.59000	103.21037	7.62500	103.04998		353,790,896,307,000.00	1,232,383,517,300	571,076,405,300	
Total R204 SPOT								13,790,896,307,000.00	232,383,517,300	571,076,405,300	
Total For R204								13,790,896,307,000.00	232,383,517,300	571,076,405,300	
R2040 On 31/01/2040 Spot Bond			9.85500	94.18106	9.85500	94.05600		103,142,400,000,000.00	314,880,000,000	310,892,309,300	
Total R2040 SPOT								13,142,400,000,000.00	314,880,000,000	310,892,309,300	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2040									13,142,400,000,000.00	314,880,000,000	310,892,309,300
R2044 On 31/01/2044 Spot Bond			9.88000	91.26199	9.88000	91.14051			008,049,000,000,000.00	1,114,175,000,000	690,503,489,200
Total R2044 SPOT									18,049,000,000,000.00	114,175,000,000	690,503,489,200
Total For R2044									18,049,000,000,000.00	114,175,000,000	690,503,489,200
R2048 On 28/02/2048 Spot Bond			9.87000	90.37703	9.87000	90.25880			843,282,100,000,000.00	1,807,830,000,000	1,836,418,518,800
Total R2048 SPOT									13,282,100,000,000.00	807,830,000,000	336,418,518,800
Total For R2048									13,282,100,000,000.00	807,830,000,000	336,418,518,800
R207 On 15/01/2020 Spot Bond			7.76500	100.59459	7.81000	100.37986			889,577,042,590,000.00	1,144,826,406,000	394,268,013,300
Total R207 SPOT									19,577,042,590,000.00	144,826,406,000	394,268,013,300
Total For R207									19,577,042,590,000.00	144,826,406,000	394,268,013,300
R208 On 31/03/2021 Spot Bond			7.91000	96.45504	7.95500	96.20595			667,558,037,392,000.00	842,927,691,200	565,399,491,400
Total R208 SPOT									17,558,037,392,000.00	842,927,691,200	565,399,491,400
Total For R208									17,558,037,392,000.00	842,927,691,200	565,399,491,400
R209 On 31/03/2036 Spot Bond			9.66500	70.87409	9.72000	70.41891			593,940,791,410,000.00	1,509,978,354,000	803,898,676,300
Total R209 SPOT									13,940,791,410,000.00	509,978,354,000	303,898,676,300
Total For R209									13,940,791,410,000.00	509,978,354,000	303,898,676,300
R210 On 31/03/2028 Spot Bond			2.35000	182.06757	2.35000	181.82807			101,191,000,000,000.00	43,060,000,000	106,890,620,000
Total R210 SPOT									11,191,000,000,000.00	43,060,000,000	106,890,620,000
Total For R210									11,191,000,000,000.00	43,060,000,000	106,890,620,000
R212 On 31/01/2022 Spot Bond			2.25000	147.30292	2.26000	147.04505			425,182,050,000,000.00	188,969,800,000	152,122,250,000
Total R212 SPOT									15,182,050,000,000.00	188,969,800,000	152,122,250,000
Total For R212									15,182,050,000,000.00	188,969,800,000	152,122,250,000
R213 On 28/02/2031 Spot Bond			9.36500	82.76096	9.42500	82.25854			127,643,400,963,500.00	1,188,216,059,900	563,112,485,400
Total R213 SPOT									17,643,400,963,500.00	188,216,059,900	563,112,485,400
Total For R213									17,643,400,963,500.00	188,216,059,900	563,112,485,400
R214 On 28/02/2041 Spot Bond			9.81000	70.54073	9.81000	70.44900			708,013,076,066,000.00	1,091,540,578,600	955,524,206,600
Total R214 SPOT									18,013,076,066,000.00	091,540,578,600	355,524,206,600
Total For R214									18,013,076,066,000.00	091,540,578,600	355,524,206,600
R337C On 21/06/2020 Spot Bond			8.54000	76.67575	8.54000	76.58772			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	48.49740	9.05000	48.43847			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	101.95891			0.00	0	1,000,000,000
Total RCG01B SPOT									0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RCG01B									0.00	0	1,000,000,000
RCG01 On 24/10/2017 Spot Bond				100.00000	0.00000	101.81645			0.00	230,000,000	230,000,000
Total RCG01C SPOT									0.00	230,000,000	230,000,000
Total For RCG01C									0.00	230,000,000	230,000,000
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	100.82477			0.00	700,000,000	700,000,000
Total RCSB05 SPOT									0.00	700,000,000	700,000,000
Total For RCSB05									0.00	700,000,000	700,000,000
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	101.31525			0.00	0	0
Total RCSB07 SPOT									0.00	0	0
Total For RCSB07									0.00	0	0
RCSB1 On 30/04/2017 Spot Bond			100.00000	98.53548	100.00000	97.24575			0.00	0	0
Total RCSB1U SPOT									0.00	0	0
Total For RCSB1U									0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	98.36066	100.00000	97.03504			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	57.95177	100.00000	57.24558			0.00	0	0
Total RCSB6U SPOT									0.00	0	0
Total For RCSB6U									0.00	0	0
RDF01 On 04/09/2017 Spot Bond			100.00000	96.37763	100.00000	95.11284			0.00	0	0
Total RDF01U SPOT									0.00	0	0
Total For RDF01U									0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	10.89519	100.00000	11.45169			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	62.74286	100.00000	61.91140			0.00	0	0
Total RDF03U SPOT									0.00	0	0
Total For RDF03U									0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	41.89551	100.00000	41.34031			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	16.13264	100.00000	15.91885			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	100.76935			0.00	0	0
Total RDFB02 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RDFB02									0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.38209			0.00	0	110,000,000
Total RDFB04 SPOT									0.00	0	110,000,000
Total For RDFB04									0.00	0	110,000,000
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	101.13661			0.00	0	0
Total RDFB05 SPOT									0.00	0	0
Total For RDFB05									0.00	0	0
RDFB0 On 22/03/2019 Spot Bond				100.00000	0.00000	101.26788			0.00	0	0
Total RDFB06 SPOT									0.00	0	0
Total For RDFB06									0.00	0	0
RDFB0 On 22/03/2019 Spot Bond			100.00000	30.24469	100.00000	29.88011			0.00	0	0
Total RDFB06/JIBAR SPOT									0.00	0	0
Total For RDFB06/JIBAR									0.00	0	0
RDFB0 On 30/09/2019 Spot Bond				100.00000	0.00000	100.56336			0.00	0	0
Total RDFB07 SPOT									0.00	0	0
Total For RDFB07									0.00	0	0
RDFB0 On 30/09/2021 Spot Bond				100.00000	0.00000	100.24548			0.00	0	0
Total RDFB08 SPOT									0.00	0	0
Total For RDFB08									0.00	0	0
RDFB0 On 02/12/2021 Spot Bond				100.00000	0.00000	101.06473			0.00	0	0
Total RDFB09 SPOT									0.00	0	0
Total For RDFB09									0.00	0	0
RDFB1 On 27/03/2020 Spot Bond				100.00000	0.00000	100.41464			0.00	0	0
Total RDFB10 SPOT									0.00	0	0
Total For RDFB10									0.00	0	0
RDFB1 On 27/03/2022 Spot Bond				100.00000	0.00000	100.42414			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	100.98535			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	101.78537			0.00	0	0
Total RDFC34 SPOT									0.00	0	0
Total For RDFC34									0.00	0	0
RDFC3 On 05/10/2017 Spot Bond				100.00000	0.00000	100.18693			0.00	0	0
Total RDFC35 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDFC35										0.00	0	0
RDFC3 On 22/09/2017 Spot Bond				100.00000	0.00000	100.48719				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	101.39692				0.00	0	300,000,000
Total REB01 SPOT										0.00	0	300,000,000
Total For REB01										0.00	0	300,000,000
REB01/On 21/05/2018 Spot Bond			100.00000	44.78648	100.00000	44.22853				0.00	0	0
Total REB01/JIBAR SPOT										0.00	0	0
Total For REB01/JIBAR										0.00	0	0
REB02 On 21/05/2018 Spot Bond				100.00000	0.00000	101.31375				0.00	0	0
Total REB02 SPOT										0.00	0	0
Total For REB02										0.00	0	0
REBC0 On 19/05/2017 Spot Bond				100.00000	0.00000	101.18008				0.00	0	0
Total REBC04 SPOT										0.00	0	0
Total For REBC04										0.00	0	0
RED10 On 13/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total RED101 SPOT										0.00	0	0
Total For RED101										0.00	0	0
RED20 On 05/07/2018 Spot Bond				100.00000	0.00000	100.26088				0.00	0	0
Total RED201 SPOT										0.00	0	0
Total For RED201										0.00	0	0
RED20: On 05/04/2019 Spot Bond				100.00000	0.00000	100.27457				0.00	0	0
Total RED202 SPOT										0.00	0	0
Total For RED202										0.00	0	0
RED20: On 05/04/2019 Spot Bond				100.00000	0.00000	100.32865				0.00	0	0
Total RED203 SPOT										0.00	0	0
Total For RED203										0.00	0	0
RED20: On 05/01/2020 Spot Bond				100.00000	0.00000	100.27079				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	100.90744				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RES011 On 02/03/2018 Spot Bond			100.00000	61.53898	100.00000	60.79719				0.00	0	0
Total RES01U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RES01U										0.00	0	0
RES02I On 02/03/2019 Spot Bond			100.00000	30.27950	100.00000	29.91450				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	17.51564	100.00000	17.30450				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	12.37755	100.00000	12.22835				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	101.65753				0.00	300,000,000	300,000,000
Total RES15 SPOT										0.00	300,000,000	300,000,000
Total For RES15										0.00	300,000,000	300,000,000
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	101.64885				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	100.93215				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	99.89963				0.00	0	0
Total RES32 SPOT										0.00	0	0
Total For RES32										0.00	0	0
RES34 On 25/08/2019 Spot Bond				100.00000	0.00000	101.46108				0.00	0	0
Total RES34 SPOT										0.00	0	0
Total For RES34										0.00	0	0
RES35 On 25/08/2021 Spot Bond				100.00000	0.00000	101.14860				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	99.81115				0.00	0	0
Total RES36 SPOT										0.00	0	0
Total For RES36										0.00	0	0
RES37 On 12/07/2017 Spot Bond				100.00000	0.00000	102.08602				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	101.79571				0.00	0	0
Total RES38 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RES38										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	78.21901				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	103.67411	12.35000	103.50266				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	23.61288	100.00000	23.31871				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	36.95152	100.00000	36.50123				0.00	0	0
Total RPP011U SPOT										0.00	0	0
Total For RPP011U										0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	20.01240	100.00000	19.89009				0.00	0	0
Total RPP081U SPOT										0.00	0	0
Total For RPP081U										0.00	0	0
RPS001 On 16/11/2022 Spot Bond				100.00000	0.00000	107.18662				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	49.30091				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			9.63500	101.01224	9.63500	100.88177				0.00	0	0
Total RW21 SPOT										0.00	0	0
Total For RW21										0.00	0	0
RW23 On 10/12/2023 Spot Bond			10.03500	100.84379	10.03500	100.70825				0.00	0	0
Total RW23 SPOT										0.00	0	0
Total For RW23										0.00	0	0
RW28 On 10/12/2028 Spot Bond			11.13500	97.87205	11.13500	97.72647				0.00	0	20,000,000
Total RW28 SPOT										0.00	0	20,000,000
Total For RW28										0.00	0	20,000,000
S1326L On 02/05/2017 Spot Bond			100.00000	96.30607	100.00000	95.05208				0.00	0	0
Total S1326L SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For S1326U									0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	107.12300	10.00000	106.98300			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			8.47000	104.34919	8.47000	104.23036			0.00	0	87,000,000
Total SBK14 SPOT									0.00	0	87,000,000
Total For SBK14									0.00	0	87,000,000
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SBK15 SPOT									0.00	0	0
Total For SBK15									0.00	0	0
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	101.02020			0.00	0	591,700,000
Total SBK16 SPOT									0.00	0	591,700,000
Total For SBK16									0.00	0	591,700,000
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	100.41182			0.00	0	50,000,000
Total SBK17 SPOT									0.00	0	50,000,000
Total For SBK17									0.00	0	50,000,000
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	100.49972			0.00	0	100,000,000
Total SBK18 SPOT									0.00	0	100,000,000
Total For SBK18									0.00	0	100,000,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	102.07760			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	102.59833			0.00	0	94,500,000
Total SBK20 SPOT									0.00	0	94,500,000
Total For SBK20									0.00	0	94,500,000
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	101.90551			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	101.44369			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			11.80500	103.55344	11.80500	103.38953			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	100.46754			0.00	0	50,000,000
Total SBK24 SPOT									0.00	0	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBK24									0.00	0	50,000,000
SBK24/ On 19/10/2025 Spot Bond			100.00000	10.79345	100.00000	10.66047			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	104.04718			0.00	0	0
Total SBK25 SPOT									0.00	0	0
Total For SBK25									0.00	0	0
SBK26 On 25/04/2021 Spot Bond			11.69500	101.51155	11.69500	107.45528			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			8.97500	99.65256	8.97500	99.53311			0.00	0	2,760,000,000
Total SBK9 SPOT									0.00	0	2,760,000,000
Total For SBK9									0.00	0	2,760,000,000
SBN33 On 15/09/2017 Spot Bond			8.89000	100.45495	8.89000	100.33707			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	100.81514			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			8.21500	100.88515	8.21500	100.77561			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	100.94163			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	101.45936			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			9.25500	106.36552	9.25500	106.23342			0.00	0	30,000,000
Total SBS19 SPOT									0.00	0	30,000,000
Total For SBS19									0.00	0	30,000,000
SBS20 On 15/05/2026 Spot Bond			10.28000	102.92285	10.28000	102.78045			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	102.95408			0.00	0	0
Total SBS21 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS21									0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	101.19077			0.00	0	1,960,000,000
Total SBS23 SPOT									0.00	0	1,960,000,000
Total For SBS23									0.00	0	1,960,000,000
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	101.83461			0.00	0	880,000,000
Total SBS24 SPOT									0.00	0	880,000,000
Total For SBS24									0.00	0	880,000,000
SBS25 On 24/05/2019 Spot Bond			8.70500	103.84827	8.70500	103.72612			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			9.95500	102.42225	9.95500	102.28490			0.00	0	0
Total SBS27 SPOT									0.00	0	0
Total For SBS27									0.00	0	0
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	99.77149			0.00	0	4,029,500,000
Total SBS28 SPOT									0.00	0	4,029,500,000
Total For SBS28									0.00	0	4,029,500,000
SBS29 On 12/06/2019 Spot Bond			8.73500	102.92576	8.73500	102.80496			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			10.46000	90.18027	10.46000	90.05336			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	100.43006			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			10.48000	99.10716	10.48000	98.96820		6,834,008,000,000.00	652,100,000	652,100,000	
Total SBS31 SPOT								6,834,008,000,000.00	652,100,000	652,100,000	
Total For SBS31								6,834,008,000,000.00	652,100,000	652,100,000	
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	100.75172			0.00	0	0
Total SBS32 SPOT									0.00	0	0
Total For SBS32									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	100.57364			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			10.79000	97.34313	10.79000	97.20424			0.00	0	1,450,000,000
Total SBS34 SPOT									0.00	0	1,450,000,000

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 SBS34									0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	101.98651			0.00	0	19,700,000,000
Total SBS35 SPOT									0.00	0	19,700,000,000
Total For SBS35									0.00	0	19,700,000,000
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	101.76647			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			8.97000	99.31645	8.97000	99.19615			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			10.15000	96.34592	10.15000	96.21425		9,600,123,750,000.00		945,825,000	945,825,000
Total SBS38 SPOT								9,600,123,750,000.00		945,825,000	945,825,000
Total For SBS38								9,600,123,750,000.00		945,825,000	945,825,000
SBS39 On 29/01/2030 Spot Bond			10.69000	95.34244	10.69000	95.20539		56,657,000,000,000.00		5,300,000,000	10,250,000,000
Total SBS39 SPOT								56,657,000,000,000.00		5,300,000,000	10,250,000,000
Total For SBS39								56,657,000,000,000.00		5,300,000,000	10,250,000,000
SBS4 On 16/11/2021 Spot Bond			9.72500	99.54342	9.72500	99.41294			0.00	0	638,000,000
Total SBS4 SPOT									0.00	0	638,000,000
Total For SBS4									0.00	0	638,000,000
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	101.47979			0.00	0	1,000,000,000
Total SBS40 SPOT									0.00	0	1,000,000,000
Total For SBS40									0.00	0	1,000,000,000
SBS41 On 12/11/2022 Spot Bond			9.63000	105.79609	9.63000	105.65873			0.00	0	0
Total SBS41 SPOT									0.00	0	0
Total For SBS41									0.00	0	0
SBS42 On 12/11/2025 Spot Bond			10.16000	107.30234	10.16000	107.15556			0.00	0	0
Total SBS42 SPOT									0.00	0	0
Total For SBS42									0.00	0	0
SBS43 On 12/11/2027 Spot Bond			10.43000	107.13886	10.43000	106.98851			0.00	0	0
Total SBS43 SPOT									0.00	0	0
Total For SBS43									0.00	0	0
SBS44 On 15/02/2019 Spot Bond				100.00000	0.00000	101.62682			0.00	0	0
Total SBS44 SPOT									0.00	0	0
Total For SBS44									0.00	0	0
SBS45 On 15/02/2021 Spot Bond				100.00000	0.00000	102.12102			0.00	0	0
Total SBS45 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS45									0.00	0	0
SBS46 On 15/02/2023 Spot Bond			9.63000	106.26587	9.63000	106.12792			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	101.99846			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	101.72276			0.00	0	800,000,000
Total SBS48 SPOT									0.00	0	800,000,000
Total For SBS48									0.00	0	800,000,000
SBS49 On 31/01/2022 Spot Bond				100.00000	0.00000	101.77373			0.00	210,000,000	370,000,000
Total SBS49 SPOT									0.00	210,000,000	370,000,000
Total For SBS49									0.00	210,000,000	370,000,000
SBS50 On 31/01/2022 Spot Bond			9.45500	101.98449	9.45500	101.85444			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			10.03000	100.81611	10.03000	100.67992			0.00	0	0
Total SBS51 SPOT									0.00	0	0
Total For SBS51									0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.58000	275.98171	3.58000	275.57232			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			3.89000	195.84394	3.89000	197.58862			0.00	0	0
Total SBSI14 SPOT									0.00	0	0
Total For SBSI14									0.00	0	0
SBT101 On 31/03/2022 Spot Bond				100.00000	0.00000	100.49144			0.00	0	19,740,000,000
Total SBT101 SPOT									0.00	0	19,740,000,000
Total For SBT101									0.00	0	19,740,000,000
SCM10 On 15/09/2017 Spot Bond			100.00000	88.38327	100.00000	87.35795			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SF2BU									0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2CU SPOT									0.00	0	0
Total For SF2CU									0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2DU SPOT									0.00	0	0
Total For SF2DU									0.00	0	0
SGI004 On 20/01/2021 Spot Bond				100.00000	0.00000	100.04398			0.00	0	0
Total SGI004 SPOT									0.00	0	0
Total For SGI004									0.00	0	0
SGI005 On 10/07/2021 Spot Bond				100.00000	0.00000	100.04411			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				186.07140	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	100.61021			0.00	0	100,000,000
Total SHS04 SPOT									0.00	0	100,000,000
Total For SHS04									0.00	0	100,000,000
SHS05 On 29/06/2017 Spot Bond			8.76000	102.60204	8.76000	102.48115			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	102.60403	8.75000	102.48327			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	101.36400			0.00	16,000,000	27,700,000
Total SHS06 SPOT									0.00	16,000,000	27,700,000
Total For SHS06									0.00	16,000,000	27,700,000
SHS11L On 25/11/2020 Spot Bond			10.00000	107.12300	10.00000	106.98300			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	100.74678			0.00	4,600,000,000	2,300,000,000
Total SHS14 SPOT									0.00	4,600,000,000	2,300,000,000
Total For SHS14									0.00	4,600,000,000	2,300,000,000
SHS19 On 10/09/2017 Spot Bond			9.09000	101.41771	9.09000	101.29597			0.00	0	0
Total SHS19 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SHS19										0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.00000	0.00000	101.63795				0.00	0	0
Total SHS22 SPOT										0.00	0	0
Total For SHS22										0.00	0	0
SHS23 On 29/06/2018 Spot Bond				100.00000	0.00000	100.37155				0.00	0	0
Total SHS23 SPOT										0.00	0	0
Total For SHS23										0.00	0	0
SHS24 On 29/06/2020 Spot Bond				100.00000	0.00000	100.38350				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			9.85500	102.87512	9.85500	102.73927				0.00	0	0
Total SHS25 SPOT										0.00	0	0
Total For SHS25										0.00	0	0
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	100.38350				0.00	0	0
Total SHS26 SPOT										0.00	0	0
Total For SHS26										0.00	0	0
SHS28 On 15/04/2018 Spot Bond				100.00000	0.00000	100.26524				0.00	0	0
Total SHS28 SPOT										0.00	0	0
Total For SHS28										0.00	0	0
SHS29 On 03/12/2018 Spot Bond			100.00000	30.66295	100.00000	30.29334				0.00	0	0
Total SHS29U SPOT										0.00	0	0
Total For SHS29U										0.00	0	0
SHS30 On 05/04/2020 Spot Bond				100.00000	0.00000	100.20286				0.00	0	0
Total SHS30 SPOT										0.00	0	0
Total For SHS30										0.00	0	0
SHS31 On 05/10/2022 Spot Bond				100.00000	0.00000	100.20717				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			8.92500	101.19257	8.92500	101.07060				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	101.49756				0.00	0	0
Total SLI4 SPOT										0.00	0	0
Total For SLI4										0.00	0	0
SLRA1 On 15/08/2019 Spot Bond				100.00000	0.00000	101.42500				0.00	0	0
Total SLRA1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SLRA1									0.00	0	0
SLRA2 On 15/11/2021 Spot Bond				100.00000	0.00000	101.46351			0.00	0	0
Total SLRA2 SPOT									0.00	0	0
Total For SLRA2									0.00	0	0
SLRB1 On 15/08/2019 Spot Bond				100.00000	0.00000	101.48695			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	101.50220			0.00	0	0
Total SLRB2 SPOT									0.00	0	0
Total For SLRB2									0.00	0	0
SLRC1 On 15/08/2019 Spot Bond				100.00000	0.00000	101.61235			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	101.64450			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			8.69000	100.53467	8.69000	100.41925			0.00	0	3,770,000,000
Total SNT01 SPOT									0.00	0	3,770,000,000
Total For SNT01									0.00	0	3,770,000,000
SNT02 On 12/04/2021 Spot Bond				100.00000	0.00000	100.02500			0.00	200,000,000	200,000,000
Total SNT02 SPOT									0.00	200,000,000	200,000,000
Total For SNT02									0.00	200,000,000	200,000,000
SNT03 On 12/04/2023 Spot Bond			11.05500	52.52648	11.05500	103.10673			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	101.28434			0.00	0	0
Total SPDA10 SPOT									0.00	0	0
Total For SPDA10									0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	101.53371			0.00	0	0
Total SPDA4 SPOT									0.00	0	0
Total For SPDA4									0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	101.27944			0.00	0	0
Total SPDA5 SPOT									0.00	0	0
Total For SPDA5									0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	101.23753			0.00	0	0
Total SPDA6 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SPDA6									0.00	0	0
SPDA7 On 21/08/2019 Spot Bond				100.00000	0.00000	101.22896			0.00	0	0
Total SPDA7 SPOT									0.00	0	0
Total For SPDA7									0.00	0	0
SPDA8 On 21/08/2021 Spot Bond				100.00000	0.00000	101.26597			0.00	0	0
Total SPDA8 SPOT									0.00	0	0
Total For SPDA8									0.00	0	0
SPDA9 On 21/08/2019 Spot Bond				100.00000	0.00000	101.26245			0.00	60,000,000	20,000,000
Total SPDA9 SPOT									0.00	60,000,000	20,000,000
Total For SPDA9									0.00	60,000,000	20,000,000
SPG00: On 09/09/2019 Spot Bond				100.00000	0.00000	100.93377			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	101.90934			0.00	0	0
Total SPG003 SPOT									0.00	0	0
Total For SPG003									0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.17294			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			9.70500	95.85510	9.70500	95.73067		5,823,000,000,000.00	0.00	600,000,000	300,000,000
Total SSA06 SPOT								5,823,000,000,000.00		600,000,000	300,000,000
Total For SSA06								5,823,000,000,000.00		600,000,000	300,000,000
SSN00: On 25/04/2017 Spot Bond				100.00000	0.00000	101.99032			0.00	0	0
Total SSN003 SPOT									0.00	0	0
Total For SSN003									0.00	0	0
SSN00: On 31/03/2021 Spot Bond			9.52500	91.36271	9.52500	91.24664			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			9.52500	91.36271	9.52500	91.24664			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	96.97718	9.30000	96.85550			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	100.61251			0.00	0	0
Total SSN008 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN008										0.00	0	0
SSN00: On 15/09/2017 Spot Bond			8.37000	100.66248	8.37000	100.55103				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			3.62500	115.22481	3.62500	115.49165				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01: On 21/12/2018 Spot Bond			9.61500	100.12604	9.61500	99.99697				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN01: On 21/12/2026 Spot Bond			10.49000	103.43306	10.49000	103.28789				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN02: On 28/02/2031 Spot Bond			11.29500	71.17422	11.29500	71.06804				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02: On 21/01/2019 Spot Bond				100.00000	0.00000	99.81195				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02: On 16/01/2019 Spot Bond				100.00000	0.00000	99.88818				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02: On 25/09/2019 Spot Bond				100.00000	0.00000	100.43473				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02: On 07/12/2023 Spot Bond				100.00000	0.00000	101.08177				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 24/05/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN030 SPOT										0.00	0	0
Total For SSN030										0.00	0	0
SSN03: On 17/03/2020 Spot Bond				100.00000	0.00000	100.67424				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03: On 02/06/2020 Spot Bond				100.00000	0.00000	101.08180				0.00	0	0
Total SSN034 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond				100.00000	0.00000	101.41565				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03: On 18/12/2020 Spot Bond				100.00000	0.00000	107.38958				0.00	0	0
Total SSN036 SPOT										0.00	0	0
Total For SSN036										0.00	0	0
SSN03: On 01/06/2021 Spot Bond				100.00000	0.00000	101.16913				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	102.13569	9.55000	102.00417				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN03: On 16/08/2019 Spot Bond				100.00000	0.00000	101.33482				0.00	0	0
Total SSN039 SPOT										0.00	0	0
Total For SSN039										0.00	0	0
SSN04: On 11/10/2023 Spot Bond				100.00000	0.00000	99.99983				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN04: On 13/10/2023 Spot Bond			9.75500	100.31971	9.75500	100.18926				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN04: On 03/12/2018 Spot Bond				100.00000	0.00000	96.42550				0.00	0	0
Total SSN042 SPOT										0.00	0	0
Total For SSN042										0.00	0	0
SSN04: On 31/01/2038 Spot Bond			3.84000	100.60733	3.84000	100.47280				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN04: On 09/02/2027 Spot Bond				100.00000	0.00000	101.62538				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN04: On 14/02/2018 Spot Bond				100.00000	0.00000	101.32463				0.00	0	0
Total SSN045 SPOT										0.00	0	0
Total For SSN045										0.00	0	0
SSN04: On 30/04/2027 Spot Bond				100.00000	0.00000	100.37679				0.00	0	0
Total SSN046 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN046										0.00	0	0
SSN04 On 05/04/2027 Spot Bond				100.00000	0.00000	100.20498				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			9.94000	95.14214	9.94000	95.01613				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/02/2048 Spot Bond				100.00000	0.00000	101.23061				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/02/2048 Spot Bond				100.00000	0.00000	101.27906				0.00	800,000,000	800,000,000
Total T12A11 SPOT										0.00	800,000,000	800,000,000
Total For T12A11										0.00	800,000,000	800,000,000
T12A12 On 21/02/2048 Spot Bond			9.46000	97.12904	9.46000	100.36060				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A10 On 21/08/2018 Spot Bond				100.00000	0.00000	101.54495				0.00	0	0
Total T13A10 SPOT										0.00	0	0
Total For T13A10										0.00	0	0
T13A11 On 21/08/2020 Spot Bond				100.00000	0.00000	101.28241				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A12 On 21/08/2020 Spot Bond			9.36000	106.14308	9.36000	104.46964				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A13 On 21/08/2018 Spot Bond				100.00000	0.00000	101.18370				0.00	0	0
Total T13A13 SPOT										0.00	0	0
Total For T13A13										0.00	0	0
T13A14 On 21/08/2018 Spot Bond				100.00000	0.00000	101.54495				0.00	0	0
Total T13A14 SPOT										0.00	0	0
Total For T13A14										0.00	0	0
T13A15 On 21/08/2020 Spot Bond				100.00000	0.00000	101.27967				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			9.46000	103.95936	9.46000	103.82673				0.00	0	0
Total T13A16 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For T13A16										0.00	0	0
T13A18 On 25/08/2018 Spot Bond				100.00000	0.00000	101.25831				0.00	0	0
Total T13A18 SPOT										0.00	0	0
Total For T13A18										0.00	0	0
T13A19 On 21/08/2020 Spot Bond				100.00000	0.00000	101.29281				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			9.41000	102.05706	9.41000	102.28153				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	100.98523				0.00	0	500,000,000
Total TFS117 SPOT										0.00	0	500,000,000
Total For TFS117										0.00	0	500,000,000
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	100.20760				0.00	0	400,000,000
Total TFS123 SPOT										0.00	0	400,000,000
Total For TFS123										0.00	0	400,000,000
TFS135 On 06/07/2018 Spot Bond				100.00000	0.00000	100.16816				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS136 On 06/07/2020 Spot Bond				100.00000	0.00000	100.17164				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS138 On 28/04/2017 Spot Bond				100.00000	0.00000	101.68562				0.00	0	240,000,000
Total TFS138 SPOT										0.00	0	240,000,000
Total For TFS138										0.00	0	240,000,000
TFS139 On 27/05/2019 Spot Bond				100.00000	0.00000	101.38011				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	101.75534				0.00	0	1,250,000,000
Total TFS141 SPOT										0.00	0	1,250,000,000
Total For TFS141										0.00	0	1,250,000,000
TFS142 On 28/10/2021 Spot Bond				100.00000	0.00000	101.81504				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS143 On 17/11/2017 Spot Bond				100.00000	0.00000	101.24398				0.00	0	0
Total TFS143 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TFS143									0.00	0	0
TFS144 On 20/03/2020 Spot Bond				100.00000	0.00000	100.57121			0.00	0	0
Total TFS144 SPOT									0.00	0	0
Total For TFS144									0.00	0	0
TFS14E On 20/03/2022 Spot Bond				100.00000	0.00000	100.58787			0.00	0	0
Total TFS145 SPOT									0.00	0	0
Total For TFS145									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	102.24694			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	101.92527	7.83000	101.81815			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	102.12727			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	98.19089	7.39000	101.71794			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	102.06548			0.00	0	30,000,000
Total TH10A8 SPOT									0.00	0	30,000,000
Total For TH10A8									0.00	0	30,000,000
TH10A On 18/07/2017 Spot Bond			7.16000	98.24621	7.16000	101.66546			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	102.17946			0.00	0	0
Total TH10B1 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH10B1										0.00	0	0
TH10B: On 18/07/2017 Spot Bond				100.00000	0.00000	102.17015				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C: On 18/10/2038 Spot Bond				100.00000	0.00000	102.39344				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C: On 18/07/2017 Spot Bond				100.00000	0.00000	102.36320				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D: On 18/10/2038 Spot Bond				100.00000	0.00000	103.27701				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D: On 18/07/2017 Spot Bond				100.00000	0.00000	103.17240				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	99.88974				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	99.88545				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	102.14713	8.73000	102.02664				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	99.71269				0.00	0	165,285,500
Total TH11A4 SPOT										0.00	0	165,285,500
Total For TH11A4										0.00	0	165,285,500
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	100.11111				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			9.12500	90.99984	9.12500	100.82049				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	99.70160				0.00	67,767,100	67,767,100
Total TH11A7 SPOT										0.00	67,767,100	67,767,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TH11A7									0.00	67,767,100	67,767,100
TH11Aε On 18/07/2041 Spot Bond				100.00000	0.00000	100.11111			0.00	0	0
Total TH11A8 SPOT									0.00	0	0
Total For TH11A8									0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.17432			0.00	0	0
Total TH11B1 SPOT									0.00	0	0
Total For TH11B1									0.00	0	0
TH11Bε On 18/07/2041 Spot Bond				100.00000	0.00000	99.88090			0.00	0	0
Total TH11B2 SPOT									0.00	0	0
Total For TH11B2									0.00	0	0
TH11Bε On 18/07/2041 Spot Bond				100.00000	0.00000	99.88144			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	99.86768			0.00	0	0
Total TH11C1 SPOT									0.00	0	0
Total For TH11C1									0.00	0	0
TH11Cε On 18/07/2041 Spot Bond				100.00000	0.00000	99.86821			0.00	0	0
Total TH11C2 SPOT									0.00	0	0
Total For TH11C2									0.00	0	0
TH11Cε On 18/07/2041 Spot Bond				100.00000	0.00000	99.87288			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	99.82621			0.00	0	0
Total TH11D1 SPOT									0.00	0	0
Total For TH11D1									0.00	0	0
TH11Dε On 18/07/2041 Spot Bond				100.00000	0.00000	99.82568			0.00	0	0
Total TH11D2 SPOT									0.00	0	0
Total For TH11D2									0.00	0	0
TH11Dε On 18/07/2041 Spot Bond				100.00000	0.00000	99.82833			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	101.19569			0.00	0	0
Total TH12A1 SPOT									0.00	0	0
Total For TH12A1									0.00	0	0
TH12Aε On 21/08/2019 Spot Bond				100.00000	0.00000	101.25138			0.00	0	0
Total TH12A2 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12A2										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond			9.41000	100.45950	9.41000	100.77327				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	101.23061				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	101.27906				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			9.32000	99.69049	9.32000	99.56513				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	101.22369				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	101.27906				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			9.43000	90.08053	9.43000	98.83097				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B9 On 21/08/2019 Spot Bond				100.00000	0.00000	101.34133				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	101.34133				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	101.34133				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	101.34133				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C4 On 21/08/2019 Spot Bond				100.00000	0.00000	101.45196				0.00	0	0
Total TH12C1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12C1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	101.45196				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	101.45196				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	101.45058				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	101.90048				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	101.90048				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	102.01967				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D: On 21/02/2048 Spot Bond				100.00000	0.00000	101.89221				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	101.19877				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	101.22923				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A: On 21/08/2050 Spot Bond				100.00000	0.00000	101.27898				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			9.56000	100.74500	9.56000	100.61514				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	101.20015				0.00	0	0
Total TH13A5 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13A5										0.00	0	0
TH13A5 On 21/08/2018 Spot Bond				100.00000	0.00000	101.35727				0.00	0	300,000,000
Total TH13A6 SPOT										0.00	0	300,000,000
Total For TH13A6										0.00	0	300,000,000
TH13A6 On 21/08/2020 Spot Bond				100.00000	0.00000	100.63178				0.00	0	1,190,000,000
Total TH13A7 SPOT										0.00	0	1,190,000,000
Total For TH13A7										0.00	0	1,190,000,000
TH13A7 On 21/08/2020 Spot Bond			9.45000	101.47698	9.45000	101.84224				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	101.18370				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond				100.00000	0.00000	101.34123				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond				100.00000	0.00000	101.34261				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond				100.00000	0.00000	101.35498				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B4 On 21/08/2020 Spot Bond				100.00000	0.00000	101.32760				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B5 On 25/07/2020 Spot Bond				100.00000	0.00000	101.33708				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond				100.00000	0.00000	101.43800				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C2 On 21/08/2020 Spot Bond				100.00000	0.00000	101.44905				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C3 On 21/08/2020 Spot Bond				100.00000	0.00000	101.42336				0.00	0	0
Total TH13C3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13C3										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	101.45069				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	101.51398				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	101.89327				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	101.89327				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	101.90001				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	101.87966				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	101.92081				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A: On 21/11/2017 Spot Bond				100.00000	0.00000	101.15441				0.00	300,000,000	300,000,000
Total TH14A1 SPOT										0.00	300,000,000	300,000,000
Total For TH14A1										0.00	300,000,000	300,000,000
TH14A: On 21/11/2019 Spot Bond				100.00000	0.00000	101.25824				0.00	1,000,000,000	1,000,000,000
Total TH14A2 SPOT										0.00	1,000,000,000	1,000,000,000
Total For TH14A2										0.00	1,000,000,000	1,000,000,000
TH14A: On 21/11/2021 Spot Bond				100.00000	0.00000	101.29819				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			9.49500	106.31346	9.49500	106.17733				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A: On 21/02/2018 Spot Bond				100.00000	0.00000	101.16247				0.00	0	0
Total TH14A5 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH14A5										0.00	0	0
TH14A5 On 21/11/2019 Spot Bond				100.00000	0.00000	101.27541				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	101.31192				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			9.44500	100.05858	9.44500	102.32012				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14A8 On 21/11/2021 Spot Bond				100.00000	0.00000	101.38249				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	101.36688				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B2 On 21/11/2021 Spot Bond				100.00000	0.00000	101.45156				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	101.45138				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C2 On 21/11/2021 Spot Bond				100.00000	0.00000	101.86517				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	101.87171				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH9A11 On 18/07/2039 Spot Bond				100.00000	0.00000	99.94162				0.00	490,333,800	490,333,800
Total TH9A11 SPOT										0.00	490,333,800	490,333,800
Total For TH9A11										0.00	490,333,800	490,333,800
TH9A12 On 18/07/2039 Spot Bond				100.00000	0.00000	100.28975				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	5.76976	101.06155	5.69799				0.00	0	0
Total THE8A1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For THE8A1										0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9B: On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B: On 18/07/2039 Spot Bond				100.00000	0.00000	99.87608				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	100.85500				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For THE9D2									0.00	0	0
THE9D On 18/07/2019 Spot Bond				100.00000	0.00000	99.82154			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			9.48000	92.52003	9.48000	92.36702			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	19.70421	100.00000	19.51800			0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	107.12300	10.00000	106.98300			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	100.50106			0.00	0	0
Total TLC01 SPOT									0.00	0	0
Total For TLC01									0.00	0	0
TLC02 On 22/03/2018 Spot Bond				100.00000	0.00000	100.50984			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			8.25000	104.49667	8.25000	104.38005		117,150,000,000,000.00	14,200,000,000	26,307,605,597	
Total TN17 SPOT								17,150,000,000,000.00	14,200,000,000	26,307,605,597	
Total For TN17								17,150,000,000,000.00	14,200,000,000	26,307,605,597	
TN17/R On 14/11/2017 Spot Bond			100.00000	70.16687	100.00000	69.38534		0.00	0	0	
Total TN17/R203 SPOT								0.00	0	0	
Total For TN17/R203								0.00	0	0	
TN20 On 17/09/2020 Spot Bond			9.20000	104.63146	9.20000	104.50366		736,095,680,000,000.00	80,010,400,000	40,028,200,000	
Total TN20 SPOT								16,095,680,000,000.00	80,010,400,000	40,028,200,000	
Total For TN20								16,095,680,000,000.00	80,010,400,000	40,028,200,000	
TN20/R On 17/09/2020 Spot Bond			100.00000	16.88808	100.00000	16.70303		0.00	0	0	
Total TN20/R208 SPOT								0.00	0	0	
Total For TN20/R208								0.00	0	0	
TN20U On 14/04/2020 Spot Bond			100.00000	8.67460	100.00000	6.85493		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			9.90500	109.09000	9.90500	108.94444		115,153,549,000,000.00	11,625,800,000	4,948,700,000	
Total TN23 SPOT								15,153,549,000,000.00	11,625,800,000	4,948,700,000	
Total For TN23								15,153,549,000,000.00	11,625,800,000	4,948,700,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	15.99998	100.00000	15.82178		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TN23/R2023 SPOT									0.00	0	0
Total For TN23/R2023									0.00	0	0
TN25 On 19/08/2025 Spot Bond			10.79000	94.51619	10.79000	94.37909		372,470,800,000,000.00	34,520,000,000	15,480,000,000	
Total TN25 SPOT								'2,470,800,000,000.00	34,520,000,000	15,480,000,000	
Total For TN25								'2,470,800,000,000.00	34,520,000,000	15,480,000,000	
TN25/R On 19/08/2025 Spot Bond			100.00000	10.92269	100.00000	10.80103		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			10.84000	91.76224	10.84000	91.62854		42,059,200,000,000.00	3,880,000,000	970,000,000	
Total TN27 SPOT								12,059,200,000,000.00	3,880,000,000	970,000,000	
Total For TN27								12,059,200,000,000.00	3,880,000,000	970,000,000	
TN27/R On 14/11/2027 Spot Bond			100.00000	12.61189	100.00000	12.47141		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			11.38000	94.25882	11.38000	94.11642		143,388,000,000,000.00	12,600,000,000	7,300,000,000	
Total TN30 SPOT								13,388,000,000,000.00	12,600,000,000	7,300,000,000	
Total For TN30								13,388,000,000,000.00	12,600,000,000	7,300,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	120.64446	8.00000	120.51526		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			11.76000	92.25612	11.76000	92.11221		87,024,000,000,000.00	7,400,000,000	5,500,000,000	
Total TN40 SPOT								17,024,000,000,000.00	7,400,000,000	5,500,000,000	
Total For TN40								17,024,000,000,000.00	7,400,000,000	5,500,000,000	
TN40/R On 09/10/2040 Spot Bond			10.75000	100.25782	10.75000	100.11450		0.00	0	0	
Total TN40/R214 SPOT								0.00	0	0	
Total For TN40/R214								0.00	0	0	
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	101.25675		0.00	0	650,056,200	
Total TNF18 SPOT								0.00	0	650,056,200	
Total For TNF18								0.00	0	650,056,200	
TORQ1 On 15/08/2026 Spot Bond				100.00000	0.00000	101.62165		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	101.36685		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.85366				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	101.40485				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	101.43585				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	101.48232				0.00	0	0
Total TORQ9 SPOT										0.00	0	0
Total For TORQ9										0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	107.12300	10.00000	106.98300				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0 On 05/04/2018 Spot Bond				100.00000	0.00000	100.19340				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	99.84749				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TPDA0 On 30/11/2020 Spot Bond				100.00000	0.00000	101.30467				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			9.45500	103.78025	9.45500	103.64791				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	99.66860	10.00000	100.36026				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	99.67683	9.75000	100.35128				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	9.68490	100.00000	10.35293				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	100.73081				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	100.76387				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			9.71000	103.17532	9.71000	103.04103				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A On 14/12/2018 Spot Bond				100.00000	0.00000	100.73162				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	100.76387				0.00	0	0
Total TRA2A5 SPOT										0.00	0	0
Total For TRA2A5										0.00	0	0
TRA2A On 14/12/2020 Spot Bond			9.51000	101.46517	9.51000	103.71606				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	100.81635				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	100.83652				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	100.92113				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	100.95332				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.16202				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D On 14/12/2020 Spot Bond				100.00000	0.00000	101.16202				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	100.77136				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	8.43769	100.00000	8.33599				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	8.98116	100.00000	8.87289				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	100.77210				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2024 Spot Bond			100.00000	9.30723	100.00000	9.19504				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	100.77614				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	9.57896	100.00000	9.46350				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	100.88920				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	12.89404	100.00000	12.73862				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.13859				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	16.53521	100.00000	16.33589				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	26.10728	100.00000	25.78204				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	4.26769	100.00000	4.21453				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP20 On 28/04/2017 Spot Bond				100.00000	0.00000	99.66351				0.00	0	0
Total TSP207 SPOT										0.00	0	0
Total For TSP207										0.00	0	0
TSP20 On 11/05/2017 Spot Bond				100.00000	0.00000	99.37086				0.00	0	0
Total TSP209 SPOT										0.00	0	0
Total For TSP209										0.00	0	0
TSP21 On 25/05/2017 Spot Bond				100.00000	0.00000	99.05441				0.00	0	0
Total TSP210 SPOT										0.00	0	0
Total For TSP210										0.00	0	0
TSP21 On 08/06/2017 Spot Bond				100.00000	0.00000	98.74278				0.00	0	0
Total TSP211 SPOT										0.00	0	0
Total For TSP211										0.00	0	0
TSP21 On 22/06/2017 Spot Bond				100.00000	0.00000	98.44025				0.00	0	0
Total TSP213 SPOT										0.00	0	0
Total For TSP213										0.00	0	0
TSP21 On 06/07/2017 Spot Bond				100.00000	0.00000	98.12749				0.00	0	0
Total TSP215 SPOT										0.00	0	0
Total For TSP215										0.00	0	0
TSP21 On 20/07/2017 Spot Bond				100.00000	0.00000	103.77746				0.00	0	0
Total TSP217 SPOT										0.00	0	0
Total For TSP217										0.00	0	0
TSP21 On 03/08/2017 Spot Bond				100.00000	0.00000	97.51392				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP218 SPOT										0.00	0	0
Total For TSP218										0.00	0	0
TSP218 On 17/08/2017 Spot Bond				100.00000	0.00000	97.21957				0.00	0	0
Total TSP219 SPOT										0.00	0	0
Total For TSP219										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	26.11611	100.00000	25.79075				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	102.24663				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC20 On 20/04/2017 Spot Bond				100.00000	0.00000	99.86803				0.00	0	0
Total TWC205 SPOT										0.00	0	0
Total For TWC205										0.00	0	0
TWC21 On 13/04/2017 Spot Bond				100.00000	0.00000	101.93512				0.00	0	0
Total TWC217 SPOT										0.00	0	0
Total For TWC217										0.00	0	0
TWC21 On 13/04/2017 Spot Bond				100.00000	0.00000	101.87300				0.00	0	0
Total TWC218 SPOT										0.00	0	0
Total For TWC218										0.00	0	0
TWC21 On 19/04/2017 Spot Bond				100.00000	0.00000	101.85147				0.00	0	0
Total TWC219 SPOT										0.00	0	0
Total For TWC219										0.00	0	0
TWC22 On 21/04/2017 Spot Bond				100.00000	0.00000	101.82995				0.00	0	0
Total TWC220 SPOT										0.00	0	0
Total For TWC220										0.00	0	0
TWC22 On 24/04/2017 Spot Bond				100.00000	0.00000	101.78689				0.00	0	0
Total TWC221 SPOT										0.00	0	0
Total For TWC221										0.00	0	0
TWC22 On 09/05/2017 Spot Bond				100.00000	0.00000	101.39795				0.00	0	0
Total TWC222 SPOT										0.00	0	0
Total For TWC222										0.00	0	0
TWC22 On 15/05/2017 Spot Bond				100.00000	0.00000	101.26890				0.00	0	0
Total TWC223 SPOT										0.00	0	0
Total For TWC223										0.00	0	0
TWC22 On 17/05/2017 Spot Bond				100.00000	0.00000	101.22324				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC224 SPOT										0.00	0	0
Total For TWC224										0.00	0	0
TWC22 On 19/05/2017 Spot Bond				100.00000	0.00000	101.17911				0.00	0	0
Total TWC225 SPOT										0.00	0	0
Total For TWC225										0.00	0	0
TWC22 On 22/05/2017 Spot Bond				100.00000	0.00000	101.11479				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	101.03009				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	100.96473				0.00	0	0
Total TWC228 SPOT										0.00	0	0
Total For TWC228										0.00	0	0
TWC22 On 07/07/2017 Spot Bond				100.00000	0.00000	100.12917				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	84.28985	100.00000	80.21978				0.00	0	0
Total TWC230 SPOT										0.00	0	0
Total For TWC230										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.60500	104.81542	9.60500	104.68189				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			10.96000	103.16063	10.96000	103.01118				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	7.91192	100.00000	9.59994				0.00	0	0
Total VJA01U SPOT										0.00	0	0
Total For VJA01U										0.00	0	0
VJA02L On 20/04/2023 Spot Bond			100.00000	7.58471	100.00000	9.25638				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	7.77937	100.00000	9.53576				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	8.12997	100.00000	9.96885				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	8.64400	100.00000	10.62839				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	8.70521	100.00000	10.70400				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	8.76226	100.00000	10.79010				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	0.12315	100.00000	0.12154				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	7.74400	100.00000	9.39232				0.00	0	0
Total VJB01U SPOT										0.00	0	0
Total For VJB01U										0.00	0	0
VJB02L On 20/04/2023 Spot Bond			100.00000	7.50241	100.00000	9.15468				0.00	0	0
Total VJB02U SPOT										0.00	0	0
Total For VJB02U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	7.58831	100.00000	9.29972				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	7.92263	100.00000	9.71272				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	8.42650	100.00000	10.35977				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	8.55230	100.00000	10.51513				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	8.59501	100.00000	10.58358				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	0.12315	100.00000	0.12154				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VKC19 On 06/09/2017 Spot Bond				100.00000	0.00000	100.86671				0.00	0	0
Total VKC19 SPOT										0.00	0	0
Total For VKC19										0.00	0	0
VKC20 On 29/09/2017 Spot Bond				100.00000	0.00000	100.32348				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	57.89887	100.00000	57.19332				0.00	0	0
Total VKE01U SPOT										0.00	0	0
Total For VKE01U										0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	101.57316				0.00	0	0
Total VKE03 SPOT										0.00	0	0
Total For VKE03										0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	100.38812				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.00000	0.00000	101.55048				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	100.89729				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE08 On 29/03/2019 Spot Bond				100.00000	0.00000	100.37764				0.00	0	0
Total VKE08 SPOT										0.00	0	0
Total For VKE08										0.00	0	0
VPA01L On 20/01/2023 Spot Bond			100.00000	7.46745	100.00000	9.05038				0.00	0	0
Total VPA01U SPOT										0.00	0	0
Total For VPA01U										0.00	0	0
VPA02L On 20/04/2023 Spot Bond			100.00000	7.27869	100.00000	8.87821				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	8.80971	100.00000	10.80858				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	4.67962	100.00000	5.70649				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	8.47119	100.00000	10.41496				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	8.55358	100.00000	10.51673				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	8.49234	100.00000	10.45677				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	0.12315	100.00000	0.12154				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	7.29954	100.00000	8.84276				0.00	0	0
Total VPB01U SPOT										0.00	0	0
Total For VPB01U										0.00	0	0
VPB02L On 20/04/2023 Spot Bond			100.00000	7.19639	100.00000	8.77651				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	9.00099	100.00000	11.04486				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	4.47229	100.00000	5.45036				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	8.20404	100.00000	10.08501				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 24/07/2024 Spot Bond			100.00000	8.35103	100.00000	10.26655				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	8.28693	100.00000	10.20312				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	0.12315	100.00000	0.12154				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00130	100.00000	0.00128				0.00	0	0
Total WRS1U SPOT										0.00	0	0
Total For WRS1U										0.00	0	0
WRS2L On 25/11/2029 Spot Bond			100.00000	10.13829	100.00000	10.01199				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			2.84000	248.35993	2.84000	248.01578				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			7.97000	103.59517	7.97000	103.48317				0.00	0	0
Total WSP2 SPOT										0.00	0	0
Total For WSP2										0.00	0	0
WSP2f On 28/05/2017 Spot Bond			100.00000	94.17901	100.00000	93.03048				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			8.18500	105.04074	8.18500	104.92441				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			8.45000	104.96675	8.45000	104.84682				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			8.70500	104.49032	8.70500	104.36742				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5f On 28/05/2021 Spot Bond			100.00000	15.58929	100.00000	15.41565				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			7.57000	83.36680	7.57000	83.28268				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										2.09e+0120,477,587,404,934	556,495,837,031	
Total for SPOT :										2.09e+017 477,587,404,934	556,495,837,031	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures									2.09e+017	477,587,475,255	556,496,671,382
Total Options									0.00	0	32,319
Grand Total:									2.09e+017	477,587,475,255	556,496,703,701