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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 21/04/2017

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On	01/02/2018			132.87756	132.87756	132.86792	132.86792			0.00	0	0
Total EL28 Future											0.00	0	0
EL28	On	01/02/2018	132.31	Call			557.92000	0.55792	567,560		0.00	0	0
EL28	On	01/02/2018	132.31	Put			0.00000	0.00000	0,000		0.00	0	0
EL28	On	01/02/2018	132.29	Call			577.92000	0.57792	587,560		0.00	0	0
EL28	On	01/02/2018	132.29	Put			0.00000	0.00000	0,000		0.00	0	0
EL28	On	01/02/2018	132.30	Call			567.92000	0.56792	577,560		0.00	0	0
EL28	On	01/02/2018	132.30	Put			0.00000	0.00000	0,000		0.00	0	0
Total EL28 Option											0.00	0	0
Total For EL28											0.00	0	0
ES33	On	04/05/2017			10.55216	77.55974	10.59329	77.30046			0.00	0	2,000
ES33	On	03/08/2017			10.63519	79.03716	10.67768	78.77305			0.00	0	7,466
ES33	On	02/11/2017			10.71910	76.78297	10.76279	76.51518			0.00	0	0
ES33	On	01/02/2018			10.80288	78.31484	10.84832	78.04023			0.00	0	0
Total ES33 Future											0.00	0	9,466
ES33	On	04/05/2017	10.56	Put			209.75000	0.20975	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	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			336.18000	0.33618	76,900		0.00	0	0
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			272.93000	0.27293	13,650		0.00	0	0
ES33	On	04/05/2017	Bond Future	10.56	Call			0.00000	0.00000	49,530		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			797.81000	0.79781	533,700		0.00	0	0
ES33	On	03/08/2017	Bond Future	10.53	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/08/2017	Bond Future	10.53	Put			923.91000	0.92391	659,800		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			860.82000	0.86082	596,710		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.67	Put			570.44000	0.57044	302,650		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			508.66000	0.50866	240,870		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.66	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.66	Put			632.30000	0.63230	364,510		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	01/02/2018	Bond Future	10.99	Call			846.74000	0.84674	1,121,350		0.00	0	0
ES33	On	01/02/2018	Bond Future	10.99	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	01/02/2018	Bond Future	11.00	Call			905.97000	0.90597	1,180,580		0.00	0	0
ES33	On	01/02/2018	Bond Future	11.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	01/02/2018	Bond Future	11.01	Call			965.12000	0.96512	1,239,730		0.00	0	0
ES33	On	01/02/2018	Bond Future	11.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	9,466
ES42	On	04/05/2017	Bond Future			10.75717	80.86897	10.77821	80.71831			0.00	0	8,777
ES42	On	03/08/2017	Bond Future			10.84059	82.40941	10.86230	82.25605			0.00	0	0
ES42	On	02/11/2017	Bond Future			10.92395	79.75155	10.94618	79.59670			0.00	0	0
ES42	On	01/02/2018	Bond Future			11.00447	81.34267	11.02765	81.18329			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			127.84476	127.84476	127.83771	127.83771			0.00	0	3,234
I2025	On	03/08/2017	Bond Future			128.97299	128.97299	128.96580	128.96580			0.00	0	0
I2025	On	02/11/2017	Bond Future			131.51373	131.51373	131.50884	131.50884			0.00	0	0
I2025	On	01/02/2018	Bond Future			132.81624	132.81624	132.80893	132.80893			0.00	0	0
Total I2025 Future												0.00	0	3,234
I2025	On	04/05/2017	Bond Future	132.56	Put			4,722.29000	4.72229	4,715,240		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	04/05/2017	Bond Future	132.57	Put			4,732.29000	4.73229	4,725,240		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.58	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
I2025	On	04/05/2017	Bond Future	132.58	Put			4,742.29000	4.74229	4,735,240		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	03/08/2017	Bond Future	133.96	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.96	Put			4,994.20000	4.99420	4,987,010		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			5,004.20000	5.00420	4,997,010		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			5,014.20000	5.01420	5,007,010		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.97	Put			1,461.16000	1.46116	1,456,270		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.98	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.98	Put			1,471.16000	1.47116	1,466,270		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.96	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.96	Put			1,451.16000	1.45116	1,446,270		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	01/02/2018	Bond Future	133.88	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.88	Put			1,071.07000	1.07107	1,063,760		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.89	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.89	Put			1,081.07000	1.08107	1,073,760		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.90	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.90	Put			1,091.07000	1.09107	1,083,760		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			99.37478	99.37478	99.57982	99.57982			0.00	0	1,772
I2029	On	01/02/2018	Bond Future			104.33789	104.33789	104.55536	104.55536			0.00	0	0
Total I2029 Future												0.00	0	1,772
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			1,070.18000	1.07018	1,275,220		0.00	0	0
I2029	On	04/05/2017	Bond Future	100.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2029	On	04/05/2017	Bond Future	100.66	Put			1,080.18000	1.08018	1,285,220		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			1,090.18000	1.09018	1,295,220		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			105.19267	105.19267	105.18700	105.18700			0.00	0	5,704
I2033	On	03/08/2017	Bond Future			107.21552	107.21552	107.20985	107.20985			0.00	0	430
I2033	On	02/11/2017	Bond Future			108.25065	108.25065	108.24682	108.24682			0.00	0	0
I2033	On	01/02/2018	Bond Future			110.43571	110.43571	110.42988	110.42988			0.00	0	0
Total I2033 Future												0.00	0	6,134
I2033	On	04/05/2017	Bond Future	110.84	Put			5,653.00000	5.65300	5,647,330		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.85	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
I2033	On	04/05/2017	Bond Future	110.85	Put			5,663.00000	5.66300	5,657,330		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			5,643.00000	5.64300	5,637,330		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	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			5,910.15000	5.91015	5,904,480		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			5,920.15000	5.92015	5,914,480		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			5,930.15000	5.93015	5,924,480		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			1,823.18000	1.82318	1,819,350		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			1,833.18000	1.83318	1,829,350		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			1,843.18000	1.84318	1,839,350		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.64	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.65	Call			779.88000	0.77988	785,710		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.65	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.66	Call			769.88000	0.76988	775,710		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.66	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.64	Call			789.88000	0.78988	795,710		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			131.35500	131.35500	131.56449	131.56449			0.00	0	19,811
I2038	On	03/08/2017	Bond Future			132.38447	132.38447	132.59788	132.59788			0.00	0	2,706
I2038	On	02/11/2017	Bond Future			134.99244	134.99244	135.21255	135.21255			0.00	0	0
I2038	On	01/02/2018	Bond Future			136.19624	136.19624	136.41817	136.41817			0.00	0	0
Total I2038 Future												0.00	0	22,517
I2038	On	04/05/2017	Bond Future	139.77	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.77	Put			8,205.51000	8.20551	8,415,000		0.00	0	0
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			8,215.51000	8.21551	8,425,000		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			8,225.51000	8.22551	8,435,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.18	Put			8,582.12000	8.58212	8,795,530		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			8,562.12000	8.56212	8,775,530		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			8,572.12000	8.57212	8,785,530		0.00	0	0

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	03/08/2017	Bond Future	141.18	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.82	Put			1,607.45000	1.60745	1,827,560		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	Put			1,587.45000	1.58745	1,807,560		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			1,597.45000	1.59745	1,817,560		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	01/02/2018	Bond Future	136.95	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.95	Put			531.83000	0.53183	753,760		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.93	Put			511.83000	0.51183	733,760		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.94	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.94	Put			521.83000	0.52183	743,760		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	22,517
I2046	On	04/05/2017	Bond Future			127.84520	127.84520	127.70596	127.70596			0.00	0	19,416
I2046	On	03/08/2017	Bond Future			130.30369	130.30369	130.16191	130.16191			221,516,273.00	1,700	9,883
I2046	On	02/11/2017	Bond Future			131.28712	131.28712	131.14499	131.14499			0.00	0	0
I2046	On	01/02/2018	Bond Future			133.93741	133.93741	133.78983	133.78983			0.00	0	0
Total I2046 Future												221,516,273.00	1,700	29,299
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			10,614.04000	10.61404	10,474,800		0.00	0	0
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			10,624.04000	10.62404	10,484,800		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			10,634.04000	10.63404	10,494,800		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			11,028.09000	11.02809	10,886,310		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			11,008.09000	11.00809	10,866,310		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			11,018.09000	11.01809	10,876,310		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			5,155.01000	5.15501	5,012,880		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			5,165.01000	5.16501	5,022,880		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			5,175.01000	5.17501	5,032,880		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.90	Call			889.83000	0.88983	1,037,410		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.90	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2046	On	01/02/2018	Bond Future	132.91	Call			879.83000	0.87983	1,027,410		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.91	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.92	Call			869.83000	0.86983	1,017,410		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.92	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												221,516,273.00	1,700	29,299
I2050	On	04/05/2017	Bond Future			136.78458	136.78458	136.77711	136.77711			0.00	0	22,203
I2050	On	03/08/2017	Bond Future			137.75364	137.75364	137.74582	137.74582			220,405,824.00	1,600	5,104
I2050	On	02/11/2017	Bond Future			140.46730	140.46730	140.46193	140.46193			0.00	0	0
I2050	On	01/02/2018	Bond Future			141.61058	141.61058	141.60259	141.60259			0.00	0	0
Total I2050 Future												220,405,824.00	1,600	27,307
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			11,052.89000	11.05289	11,045,420		0.00	0	0
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			11,062.89000	11.06289	11,055,420		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			11,072.89000	11.07289	11,065,420		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			11,474.18000	11.47418	11,466,360		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			11,484.18000	11.48418	11,476,360		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			11,494.18000	11.49418	11,486,360		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			4,188.07000	4.18807	4,182,700		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			4,198.07000	4.19807	4,192,700		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			4,208.07000	4.20807	4,202,700		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.23	Call			1,372.59000	1.37259	1,380,580		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.23	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.24	Call			1,362.59000	1.36259	1,370,580		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.24	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.25	Call			1,352.59000	1.35259	1,360,580		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.25	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												220,405,824.00	1,600	27,307
R186	On	04/05/2017	Bond Future			8.64640	115.93000	8.68714	115.64736		8.45	415,145,330.00	3,581	102,724
R186	On	03/08/2017	Bond Future			8.68427	112.83567	8.72667	112.54783		8.91	476,166,527.40	4,220	36,490
R186	On	02/11/2017	Bond Future			8.71641	115.03186	8.76027	114.74053		8.83	0.00	0	4

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/02/2018	Bond Future			8.74317	112.02264	8.78922	111.72342		8.83	0.00	0	0
Total R186 Future												891,311,857.40	7,801	139,218
R186	On	04/05/2017	Bond Future	8.90	Put			239.20000	0.23920	165,850	8.41	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Call			1,754.02000	1.75402	1,966,670	8.42	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Put			224.68000	0.22468	154,690	8.42	0.00	0	0
R186	On	04/05/2017	Bond Future	8.94	Call			1,918.23000	1.91823	2,140,440	8.43	0.00	0	0
R186	On	04/05/2017	Bond Future	8.95	Put			173.36000	0.17336	115,920	8.43	0.00	0	5,209
R186	On	04/05/2017	Bond Future	8.98	Call			2,145.39000	2.14539	2,379,020	8.44	0.00	0	0
R186	On	04/05/2017	Bond Future	8.98	Put			141.49000	0.14149	92,480	8.44	0.00	0	0
R186	On	04/05/2017	Bond Future	9.20	Call			3,503.63000	3.50363	3,774,380	8.57	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Put			254.45000	0.25445	177,650	8.41	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Call			1,700.52000	1.70052	1,909,810	8.41	0.00	0	0
R186	On	04/05/2017	Bond Future	8.70	Call			798.63000	0.79863	927,670	8.34	0.00	0	500
R186	On	04/05/2017	Bond Future	8.70	Put			709.61000	0.70961	556,010	8.34	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Call			1,647.70000	1.64770	1,853,540	8.41	0.00	0	0
R186	On	04/05/2017	Bond Future	9.20	Put			26.00000	0.02600	14,110	8.57	0.00	0	5,209
R186	On	04/05/2017	Bond Future	8.94	Put			185.17000	0.18517	124,740	8.43	0.00	0	500
R186	On	04/05/2017	Bond Future	8.95	Call			1,974.22000	1.97422	2,199,420	8.43	0.00	0	0
R186	On	04/05/2017	Bond Future	8.44	Call			181.96000	0.18196	218,880	8.24	0.00	0	500
R186	On	04/05/2017	Bond Future	8.44	Put			1,911.35000	1.91135	1,665,630	8.24	0.00	0	0
R186	On	03/08/2017	Bond Future	9.50	Call			5,591.36000	5.59136	5,826,160	9.21	0.00	0	0
R186	On	03/08/2017	Bond Future	9.50	Put			511.40000	0.51140	458,360	9.21	0.00	0	6,500
R186	On	03/08/2017	Bond Future	8.92	Call			2,838.38000	2.83838	3,005,930	8.88	0.00	0	0
R186	On	03/08/2017	Bond Future	8.92	Put			1,538.42000	1.53842	1,418,130	8.88	0.00	0	0
R186	On	03/08/2017	Bond Future	8.85	Put			1,733.24000	1.73324	1,602,980	8.85	0.00	0	750
R186	On	03/08/2017	Bond Future	8.91	Call			2,798.42000	2.79842	2,964,570	8.87	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Put			1,565.20000	1.56520	1,443,510	8.87	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Call			2,878.62000	2.87862	3,047,580	8.88	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Put			1,511.97000	1.51197	1,393,090	8.88	0.00	0	0
R186	On	03/08/2017	Bond Future	9.35	Call			4,813.04000	4.81304	5,033,570	9.12	0.00	0	0
R186	On	03/08/2017	Bond Future	9.35	Put			693.74000	0.69374	626,430	9.12	0.00	0	750
R186	On	03/08/2017	Bond Future	8.85	Call			2,564.87000	2.56487	2,722,450	8.85	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Put			2,558.62000	2.55862	2,423,950	8.79	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Call			3,384.67000	3.38467	3,542,370	8.79	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Put			2,528.87000	2.52887	2,395,240	8.79	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Call			3,421.11000	3.42111	3,579,830	8.79	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Put			2,499.71000	2.49971	2,367,100	8.79	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Call			3,348.77000	3.34877	3,505,430	8.79	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Call			4,115.72000	4.11572	4,282,800	8.82	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Put			2,887.44000	2.88744	2,755,300	8.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/02/2018	Bond Future	8.96	Call			4,044.20000	4.04420	4,209,540	8.82	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Put			2,943.84000	2.94384	2,809,960	8.82	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Call			4,079.69000	4.07969	4,245,900	8.82	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Put			2,915.35000	2.91535	2,782,340	8.82	0.00	0	0
Total R186 Option												0.00	0	19,918
Total For R186												891,311,857.40	7,801	159,136
R197	On	04/05/2017	Bond Future			298.55849	298.55849	298.37608	298.37608			0.00	0	1,063
R197	On	03/08/2017	Bond Future			297.40801	297.40801	297.22202	297.22202			0.00	0	1,481
R197	On	02/11/2017	Bond Future			303.26703	303.26703	303.08294	303.08294			0.00	0	0
R197	On	01/02/2018	Bond Future			302.33376	302.33376	302.14046	302.14046			0.00	0	0
Total R197 Future												0.00	0	2,544
R197	On	04/05/2017	Bond Future	308.60	Put			10,223.92000	10.22392	10,041,510		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			10,203.92000	10.20392	10,021,510		0.00	0	0
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			10,213.92000	10.21392	10,031,510		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	03/08/2017	Bond Future	308.05	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/08/2017	Bond Future	308.05	Put			10,827.98000	10.82798	10,641,990		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			10,837.98000	10.83798	10,651,990		0.00	0	0
R197	On	03/08/2017	Bond Future	308.07	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/08/2017	Bond Future	308.07	Put			10,847.98000	10.84798	10,661,990		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	Put			2,087.06000	2.08706	1,902,970		0.00	0	0
R197	On	02/11/2017	Bond Future	305.15	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.15	Put			2,067.06000	2.06706	1,882,970		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			2,077.06000	2.07706	1,892,970		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	01/02/2018	Bond Future	301.67	Call			470.46000	0.47046	663,760		0.00	0	0
R197	On	01/02/2018	Bond Future	301.67	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.68	Call			460.46000	0.46046	653,760		0.00	0	0
R197	On	01/02/2018	Bond Future	301.68	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.66	Call			480.46000	0.48046	673,760		0.00	0	0
R197	On	01/02/2018	Bond Future	301.66	Put			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	2,544
R202	On	04/05/2017	Bond Future			243.37008	243.37008	243.35671	243.35671			0.00	0	28,185
R202	On	03/08/2017	Bond Future			244.38962	244.38962	244.37597	244.37597			105,087,536.60	430	12,459
R202	On	02/11/2017	Bond Future			249.20404	249.20404	249.19473	249.19473			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	01/02/2018	Bond Future			250.48703	250.48703	250.47334	250.47334			0.00	0	0
Total R202 Future												105,087,536.60	430	40,644
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			13,353.29000	13.35329	13,339,920		0.00	0	0
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			13,363.29000	13.36329	13,349,920		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			13,373.29000	13.37329	13,359,920		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			13,974.03000	13.97403	13,960,380		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	03/08/2017	Bond Future	258.36	Put			13,984.03000	13.98403	13,970,380		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			13,994.03000	13.99403	13,980,380		0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Put			4,715.27000	4.71527	4,705,960		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			4,695.27000	4.69527	4,685,960		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			4,705.27000	4.70527	4,695,960		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	01/02/2018	Bond Future	249.07	Call			1,403.34000	1.40334	1,417,030		0.00	0	0
R202	On	01/02/2018	Bond Future	249.07	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Call			1,393.34000	1.39334	1,407,030		0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Call			1,413.34000	1.41334	1,427,030		0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Put			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												105,087,536.60	430	40,644
R2023	On	04/05/2017	Bond Future			8.06844	100.00205	8.10398	99.84130		5.99	11,300,231.65	113	17,639
R2023	On	03/08/2017	Bond Future			8.08453	101.90697	8.12201	101.74333		5.91	0.00	0	2,245
R2023	On	02/11/2017	Bond Future			8.09803	99.95909	8.13723	99.79414		5.46	0.00	0	0
R2023	On	01/02/2018	Bond Future			8.10313	101.95321	8.14518	101.78310		5.46	0.00	0	0
Total R2023 Future												11,300,231.65	113	19,884
R2023	On	04/05/2017	Bond Future	8.60	Put			14.36000	0.01436	7,940	6.13	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Call			2,267.15000	2.26715	2,421,980	6.13	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Put			13.08000	0.01308	7,160	6.13	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Call			2,181.94000	2.18194	2,335,730	6.13	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Put			15.75000	0.01575	8,790	6.13	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.60	Call			2,224.50000	2.22450	2,378,830	6.13	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Call			2,517.49000	2.51749	2,633,750	6.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	03/08/2017	Bond Future	8.58	Put			544.53000	0.54453	497,150	6.03	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Call			2,548.84000	2.54884	2,665,820	6.03	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Put			533.34000	0.53334	486,680	6.03	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Call			2,580.53000	2.58053	2,698,210	6.04	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Put			522.52000	0.52252	476,560	6.04	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Call			2,643.37000	2.64337	2,753,470	5.48	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Put			844.61000	0.84461	789,760	5.48	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Call			2,671.39000	2.67139	2,782,100	5.48	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Put			831.54000	0.83154	777,300	5.48	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Call			2,615.23000	2.61523	2,724,710	5.48	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Put			857.57000	0.85757	802,100	5.48	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Call			2,290.01000	2.29001	2,383,720	5.41	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Put			1,626.69000	1.62669	1,550,290	5.41	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Call			2,312.96000	2.31296	2,407,230	5.41	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Put			1,609.57000	1.60957	1,533,730	5.41	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Call			2,335.68000	2.33568	2,430,510	5.41	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Put			1,592.24000	1.59224	1,516,960	5.41	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												11,300,231.65	113	19,884
R203	On	04/05/2017	Bond Future			7.42840	101.46126	7.43802	101.45789		0.29	0.00	0	30,371
Total R203 Future												0.00	0	30,371
R203	On	04/05/2017	Bond Future	6.91	Call			0.00000	0.00000	0,000	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Put			184.83000	0.18483	181,460	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Call			0.01000	0.00001	0,000	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Put			181.33000	0.18133	177,950	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Call			0.01000	0.00001	0,010	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Put			177.82000	0.17782	174,450	0.27	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												0.00	0	30,371
R2030	On	04/05/2017	Bond Future			9.07732	94.10919	9.12312	93.78745			1,599,856.23	17	31,302
R2030	On	03/08/2017	Bond Future			9.12434	91.89518	9.17170	91.56748			0.00	0	3,800
R2030	On	02/11/2017	Bond Future			9.16247	93.68382	9.21116	93.35151			0.00	0	0
R2030	On	01/02/2018	Bond Future			9.19671	91.54740	9.24733	91.20678			0.00	0	0
Total R2030 Future												1,599,856.23	17	35,102
R2030	On	04/05/2017	Bond Future	9.32	Call			1,365.52000	1.36552	1,687,260		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.32	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.33	Call			1,434.12000	1.43412	1,755,860		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.33	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.34	Call			1,502.65000	1.50265	1,824,390		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	03/08/2017	Bond Future	9.33	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.34	Call			1,151.58000	1.15158	1,479,280		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.35	Call			1,219.37000	1.21937	1,547,070		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.33	Call			1,083.71000	1.08371	1,411,410		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.35	Call			938.59000	0.93859	1,270,900		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.36	Call			1,005.67000	1.00567	1,337,980		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.36	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Call			871.43000	0.87143	1,203,740		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.37	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Call			884.56000	0.88456	1,225,180		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	Call			950.76000	0.95076	1,291,380		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.37	Call			818.30000	0.81830	1,158,920		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												1,599,856.23	17	35,102
R2032	On	04/05/2017	Bond Future			9.24703	92.88687	9.28776	92.58055		12.26	0.00	0	22,177
R2032	On	03/08/2017	Bond Future			9.29284	94.65625	9.33485	94.34426		12.41	0.00	0	460
R2032	On	02/11/2017	Bond Future			9.33612	92.34005	9.37926	92.02366		12.44	0.00	0	0
R2032	On	01/02/2018	Bond Future			9.37575	94.18222	9.42052	93.85786		12.44	0.00	0	0
Total R2032 Future												0.00	0	22,637
R2032	On	04/05/2017	Bond Future	9.44	Call			1,558.69000	1.55869	1,754,710	12.23	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.44	Put			426.63000	0.42663	316,330	12.23	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Call			1,610.40000	1.61040	1,810,400	12.23	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Put			404.69000	0.40469	298,370	12.23	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Call			1,662.91000	1.66291	1,866,810	12.24	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Put			383.63000	0.38363	281,210	12.24	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Call			2,854.41000	2.85441	3,019,780	12.37	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Put			2,153.38000	2.15338	2,006,760	12.37	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Call			2,894.51000	2.89451	3,061,340	12.38	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Put			2,120.25000	2.12025	1,975,090	12.38	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Call			2,934.89000	2.93489	3,103,180	12.38	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Put			2,087.49000	2.08749	1,943,790	12.38	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Call			3,708.68000	3.70868	3,877,560	12.43	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Put			2,975.93000	2.97593	2,828,420	12.43	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Call			3,747.49000	3.74749	3,917,460	12.44	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	02/11/2017	Bond Future	9.49	Put			2,942.47000	2.94247	2,796,050	12.44	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Call			3,786.51000	3.78651	3,957,570	12.44	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Put			2,909.29000	2.90929	2,763,960	12.44	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.56	Call			4,640.80000	4.64080	4,817,440	12.49	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.56	Put			3,640.73000	3.64073	3,493,010	12.49	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Call			4,679.92000	4.67992	4,857,440	12.49	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Put			3,608.75000	3.60875	3,461,910	12.49	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Call			4,601.51000	4.60151	4,777,270	12.48	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Put			3,672.62000	3.67262	3,524,020	12.48	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			9.42722	96.94201	9.46796	96.60697			0.00	0	8,780
R2035	On	03/08/2017	Bond Future			9.47454	98.78871	9.51652	98.44745			0.00	0	0
R2035	On	02/11/2017	Bond Future			9.52155	96.20942	9.56461	95.86332			0.00	0	0
R2035	On	01/02/2018	Bond Future			9.56621	98.12871	9.61085	97.77399			0.00	0	0
Total R2035 Future												0.00	0	8,780
R2035	On	04/05/2017	Bond Future	9.53	Call			506.78000	0.50678	841,820		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.53	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.54	Call			588.08000	0.58808	923,120		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.54	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.55	Call			669.27000	0.66927	1,004,310		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.55	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.52	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.50	Call			0.00000	0.00000	207,190		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.50	Put			134.07000	0.13407	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Call			0.00000	0.00000	288,380		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Put			52.88000	0.05288	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.52	Call			28.20000	0.02820	369,460		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Call			362.76000	0.36276	708,860		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Call			203.18000	0.20318	549,280		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Call			283.02000	0.28302	629,120		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.75	Call			1,092.90000	1.09290	1,447,620		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.73	Call			937.00000	0.93700	1,291,720		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.73	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.74	Call			1,015.00000	1.01500	1,369,720		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2035 Option									0.00	0	0
Total For R2035									0.00	0	8,780
R2037 On 04/05/2017 Bond Future			9.50288	93.41325	9.53864	93.11983		13.77	9,341,325.00	100	54,367
R2037 On 03/08/2017 Bond Future			9.55453	90.93563	9.59138	90.63670		14.63	0.00	0	480
R2037 On 02/11/2017 Bond Future			9.59826	92.70552	9.63597	92.40258		14.74	0.00	0	0
R2037 On 01/02/2018 Bond Future			9.63905	90.29938	9.67812	89.98862		14.74	0.00	0	0
Total R2037 Future									9,341,325.00	100	54,847
R2037 On 04/05/2017 Bond Future	9.58	Put			833.45000	0.83345	675,870	13.68	0.00	0	0
R2037 On 04/05/2017 Bond Future	9.59	Call			1,216.49000	1.21649	1,356,380	13.68	0.00	0	0
R2037 On 04/05/2017 Bond Future	9.59	Put			797.63000	0.79763	644,100	13.68	0.00	0	0
R2037 On 04/05/2017 Bond Future	9.60	Call			1,263.03000	1.26303	1,406,970	13.69	0.00	0	0
R2037 On 04/05/2017 Bond Future	9.60	Put			762.97000	0.76297	613,490	13.69	0.00	0	0
R2037 On 04/05/2017 Bond Future	9.58	Call			1,170.99000	1.17099	1,306,830	13.68	0.00	0	0
R2037 On 03/08/2017 Bond Future	9.56	Call			2,694.40000	2.69440	2,833,270	14.52	0.00	0	0
R2037 On 03/08/2017 Bond Future	9.56	Put			2,948.86000	2.94886	2,788,800	14.52	0.00	0	0
R2037 On 03/08/2017 Bond Future	9.57	Call			2,733.93000	2.73393	2,874,170	14.53	0.00	0	0
R2037 On 03/08/2017 Bond Future	9.57	Put			2,907.18000	2.90718	2,748,490	14.53	0.00	0	0
R2037 On 03/08/2017 Bond Future	9.58	Call			2,773.78000	2.77378	2,915,390	14.54	0.00	0	0
R2037 On 03/08/2017 Bond Future	9.58	Put			2,865.93000	2.86593	2,708,610	14.54	0.00	0	0
R2037 On 02/11/2017 Bond Future	9.65	Call			3,982.05000	3.98205	4,133,160	14.55	0.00	0	0
R2037 On 02/11/2017 Bond Future	9.65	Put			3,869.75000	3.86975	3,717,920	14.55	0.00	0	0
R2037 On 02/11/2017 Bond Future	9.66	Call			4,022.15000	4.02215	4,174,240	14.55	0.00	0	0
R2037 On 02/11/2017 Bond Future	9.66	Put			3,829.93000	3.82993	3,679,080	14.55	0.00	0	0
R2037 On 02/11/2017 Bond Future	9.67	Call			4,062.45000	4.06245	4,215,520	14.56	0.00	0	0
R2037 On 02/11/2017 Bond Future	9.67	Put			3,790.43000	3.79043	3,640,560	14.56	0.00	0	0
R2037 On 01/02/2018 Bond Future	9.83	Call			5,248.52000	5.24852	5,418,200	14.65	0.00	0	0
R2037 On 01/02/2018 Bond Future	9.83	Put			4,056.11000	4.05611	3,915,030	14.65	0.00	0	0
R2037 On 01/02/2018 Bond Future	9.81	Call			5,165.33000	5.16533	5,333,350	14.63	0.00	0	0
R2037 On 01/02/2018 Bond Future	9.81	Put			4,128.53000	4.12853	3,985,790	14.63	0.00	0	0
R2037 On 01/02/2018 Bond Future	9.82	Call			5,206.69000	5.20669	5,375,540	14.64	0.00	0	0
R2037 On 01/02/2018 Bond Future	9.82	Put			4,092.03000	4.09203	3,950,120	14.64	0.00	0	0
Total R2037 Option									0.00	0	0
Total For R2037									9,341,325.00	100	54,847
R204 On 04/05/2017 Bond Future			7.41244	103.92245	7.45324	103.86089		1.27	10,392,245.00	100	28,829
R204 On 03/08/2017 Bond Future			7.35415	101.86191	7.40271	101.79934		1.30	0.00	0	230
R204 On 02/11/2017 Bond Future			7.22556	103.84449	7.28363	103.78262		0.91	0.00	0	0
R204 On 01/02/2018 Bond Future			6.97107	101.87493	7.04860	101.80995		0.91	0.00	0	0
Total R204 Future									10,392,245.00	100	29,059
R204 On 04/05/2017 Bond Future	7.90	Call			671.35000	0.67135	732,550	1.32	0.00	0	0
R204 On 04/05/2017 Bond Future	7.90	Put			0.54000	0.00054	0,180	1.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/05/2017	Bond Future	7.91	Call			686.22000	0.68622	747,470	1.33	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Put			0.46000	0.00046	0,150	1.33	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Call			701.09000	0.70109	762,380	1.33	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Put			0.39000	0.00039	0,120	1.33	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Call			566.94000	0.56694	612,430	1.34	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Put			120.97000	0.12097	103,890	1.34	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Call			576.48000	0.57648	622,320	1.34	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Put			117.71000	0.11771	100,980	1.34	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Call			586.08000	0.58608	632,270	1.34	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Put			114.52000	0.11452	98,140	1.34	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Call			589.65000	0.58965	636,510	0.94	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Put			105.32000	0.10532	90,310	0.94	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Call			597.86000	0.59786	644,990	0.94	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Put			102.95000	0.10295	88,210	0.94	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Call			606.10000	0.60610	653,500	0.94	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Put			100.62000	0.10062	86,150	0.94	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Call			415.06000	0.41506	453,460	0.90	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Put			246.59000	0.24659	220,010	0.90	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Call			419.93000	0.41993	458,590	0.90	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Put			243.10000	0.24310	216,780	0.90	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Call			425.18000	0.42518	464,090	0.90	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Put			240.00000	0.24000	213,930	0.90	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												10,392,245.00	100	29,059
R2040	On	04/05/2017	Bond Future			9.58296	97.05169	9.60868	96.82598		14.39	0.00	0	11,300
R2040	On	03/08/2017	Bond Future			9.63531	94.39289	9.66180	94.16299		15.31	0.00	0	0
R2040	On	02/11/2017	Bond Future			9.67985	96.23019	9.70690	95.99761		15.45	0.00	0	0
R2040	On	01/02/2018	Bond Future			9.72162	93.64397	9.74968	93.40498		15.45	0.00	0	0
Total R2040 Future												0.00	0	11,300
R2040	On	04/05/2017	Bond Future	9.62	Call			1,132.77000	1.13277	1,214,770	14.32	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.62	Put			1,033.71000	1.03371	890,000	14.32	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.63	Call			1,178.25000	1.17825	1,263,310	14.32	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.63	Put			991.82000	0.99182	851,170	14.32	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.64	Call			1,224.71000	1.22471	1,312,850	14.33	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.64	Put			951.04000	0.95104	813,470	14.33	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Call			2,937.78000	2.93778	3,039,880	15.24	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Put			3,213.87000	3.21387	3,086,070	15.24	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.61	Call			2,854.30000	2.85430	2,954,340	15.23	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.61	Put			3,304.71000	3.30471	3,174,850	15.23	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Call			2,895.87000	2.89587	2,996,940	15.23	0.00	0	0

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	9.62	Put			3,259.06000	3.25906	3,130,230	15.23	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Put			4,449.48000	4.44948	4,325,680	15.27	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Call			4,048.90000	4.04890	4,156,200	15.25	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Put			4,539.22000	4.53922	4,413,940	15.25	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Call			4,090.47000	4.09047	4,198,510	15.26	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Put			4,494.32000	4.49432	4,369,780	15.26	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Call			4,131.97000	4.13197	4,240,750	15.27	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Put			4,480.25000	4.48025	4,368,210	15.39	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Call			5,572.42000	5.57242	5,698,110	15.38	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Put			4,558.81000	4.55881	4,445,510	15.38	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Call			5,616.60000	5.61660	5,742,930	15.38	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Put			4,519.55000	4.51955	4,406,890	15.38	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Call			5,660.61000	5.66061	5,787,560	15.39	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												0.00	0	11,300
R2044	On	04/05/2017	Bond Future			9.63283	93.91974	9.63845	93.86997		15.04	0.00	0	23,771
R2044	On	03/08/2017	Bond Future			9.68436	91.32654	9.69013	91.27598		16.02	0.00	0	120
R2044	On	02/11/2017	Bond Future			9.72831	93.10413	9.73405	93.05426		16.19	0.00	0	0
R2044	On	01/02/2018	Bond Future			9.76959	90.58070	9.77569	90.52817		16.19	0.00	0	0
Total R2044 Future												0.00	0	23,891
R2044	On	04/05/2017	Bond Future	9.68	Put			924.28000	0.92428	863,030	15.00	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.66	Call			1,195.77000	1.19577	1,182,710	14.99	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.66	Put			1,005.38000	1.00538	942,550	14.99	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.67	Call			1,242.74000	1.24274	1,230,450	14.99	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.67	Put			964.24000	0.96424	902,180	14.99	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.68	Call			1,290.76000	1.29076	1,279,280	15.00	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Call			2,906.02000	2.90602	2,916,220	15.95	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Put			3,346.88000	3.34688	3,306,520	15.95	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Call			2,823.00000	2.82300	2,832,760	15.94	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Put			3,440.76000	3.44076	3,399,960	15.94	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Call			2,864.34000	2.86434	2,874,320	15.94	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Put			3,393.58000	3.39358	3,353,000	15.94	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Call			4,128.93000	4.12893	4,143,100	16.00	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Put			4,600.32000	4.60032	4,564,620	16.00	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Call			4,045.59000	4.04559	4,059,450	15.99	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Put			4,692.46000	4.69246	4,656,450	15.99	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Call			4,087.15000	4.08715	4,101,170	15.99	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Put			4,646.21000	4.64621	4,610,360	15.99	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Put			4,578.92000	4.57892	4,547,150	16.14	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Call			5,633.65000	5.63365	5,654,120	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
R2044	On	01/02/2018	Bond Future	9.89	Put			4,658.77000	4.65877	4,626,710	16.12	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Call			5,678.02000	5.67802	5,698,640	16.13	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Put			4,618.70000	4.61870	4,586,790	16.13	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Call			5,722.53000	5.72253	5,743,290	16.14	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			9.61695	93.12446	9.62752	93.02851		15.60	0.00	0	76,763
R2048	On	03/08/2017	Bond Future			9.66279	94.89845	9.67366	94.80068		15.84	0.00	0	8,590
R2048	On	02/11/2017	Bond Future			9.70822	92.30682	9.71919	92.20902		15.99	0.00	0	0
R2048	On	01/02/2018	Bond Future			9.75155	94.14828	9.76303	94.04684		15.99	0.00	0	0
Total R2048 Future												0.00	0	85,353
R2048	On	04/05/2017	Bond Future	9.65	Call			1,232.61000	1.23261	1,243,750	15.54	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Put			1,029.13000	1.02913	944,320	15.54	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.66	Call			1,280.79000	1.28079	1,293,310	15.54	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.66	Put			987.05000	0.98705	903,620	15.54	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Call			1,330.10000	1.33010	1,344,040	15.55	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Put			946.26000	0.94626	864,250	15.55	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Call			2,716.96000	2.71696	2,747,530	15.73	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Put			3,748.47000	3.74847	3,681,270	15.73	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Call			2,757.97000	2.75797	2,788,970	15.73	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Put			3,697.90000	3.69790	3,631,130	15.73	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Call			2,799.32000	2.79932	2,830,740	15.74	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Put			3,647.83000	3.64783	3,581,480	15.74	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Call			3,921.52000	3.92152	3,959,390	15.78	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Put			4,631.67000	4.63167	4,571,740	15.78	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Call			3,963.94000	3.96394	4,002,140	15.78	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Put			4,583.87000	4.58387	4,524,270	15.78	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Call			4,006.59000	4.00659	4,045,120	15.79	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Put			4,536.46000	4.53646	4,477,190	15.79	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.91	Call			5,926.64000	5.92664	5,975,150	15.94	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.91	Put			4,645.53000	4.64553	4,592,600	15.94	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Call			5,835.12000	5.83512	5,883,090	15.92	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Put			4,726.45000	4.72645	4,672,980	15.92	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.90	Call			5,880.81000	5.88081	5,929,050	15.93	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.90	Put			4,685.84000	4.68584	4,632,640	15.93	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	85,353
R207	On	04/05/2017	Bond Future			7.52058	101.62056	7.55617	101.53578		2.27	0.00	0	76,227
R207	On	03/08/2017	Bond Future			7.50233	99.91315	7.54189	99.82689		2.34	0.00	0	651
R207	On	02/11/2017	Bond Future			7.44763	101.85782	7.49107	101.77178		2.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	01/02/2018	Bond Future			7.35488	100.24728	7.40536	100.15768		2.03	0.00	0	0
Total R207 Future												0.00	0	76,878
R207	On	04/05/2017	Bond Future	8.20	Call			1,518.31000	1.51831	1,603,040	2.35	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Put			0.07000	0.00007	0,020	2.35	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Call			1,541.65000	1.54165	1,626,400	2.35	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Put			0.05000	0.00005	0,020	2.35	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Call			1,564.99000	1.56499	1,649,730	2.35	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Put			0.05000	0.00005	0,010	2.35	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Call			1,913.47000	1.91347	1,992,870	2.46	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Put			44.20000	0.04420	37,340	2.46	0.00	0	0
R207	On	03/08/2017	Bond Future	8.19	Call			1,489.94000	1.48994	1,563,780	2.42	0.00	0	51
R207	On	03/08/2017	Bond Future	8.19	Put			90.17000	0.09017	77,750	2.42	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Call			1,873.96000	1.87396	1,952,960	2.45	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Put			47.25000	0.04725	39,990	2.45	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Call			1,893.69000	1.89369	1,972,900	2.45	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Put			45.70000	0.04570	38,650	2.45	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Call			1,316.95000	1.31695	1,382,150	2.09	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Put			218.24000	0.21824	197,400	2.09	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Call			1,286.55000	1.28655	1,351,100	2.09	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Put			226.89000	0.22689	205,400	2.09	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Call			1,301.72000	1.30172	1,366,600	2.09	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Put			222.53000	0.22253	201,370	2.09	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Call			918.16000	0.91816	970,490	2.01	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Put			538.39000	0.53839	501,120	2.01	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Call			897.11000	0.89711	948,750	2.01	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Put			552.64000	0.55264	514,680	2.01	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Call			907.60000	0.90760	959,590	2.01	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Put			545.48000	0.54548	507,870	2.01	0.00	0	0
Total R207 Option												0.00	0	51
Total For R207												0.00	0	76,929
R208	On	04/05/2017	Bond Future			7.68118	97.62551	7.71160	97.52671		3.70	4,002,645.91	41	23,388
R208	On	03/08/2017	Bond Future			7.67699	99.48518	7.70972	99.38464		3.74	0.00	0	180
R208	On	02/11/2017	Bond Future			7.65964	98.01904	7.69444	97.91840		3.33	0.00	0	0
R208	On	01/02/2018	Bond Future			7.62420	99.97443	7.66274	99.86999		3.33	0.00	0	0
Total R208 Future												4,002,645.91	41	23,568
R208	On	04/05/2017	Bond Future	8.39	Call			2,172.18000	2.17218	2,270,830	3.80	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Put			0.25000	0.00025	0,100	3.80	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Call			2,109.09000	2.10909	2,207,680	3.80	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Put			0.34000	0.00034	0,130	3.80	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Call			2,140.64000	2.14064	2,239,260	3.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/05/2017	Bond Future	8.38	Put			0.29000	0.00029	0,110	3.80	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Put			200.69000	0.20069	180,790	3.81	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Call			2,047.24000	2.04724	2,128,270	3.82	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Put			195.60000	0.19560	176,090	3.82	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Call			1,997.69000	1.99769	2,077,910	3.81	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Put			206.04000	0.20604	185,720	3.81	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Call			2,022.34000	2.02234	2,102,980	3.81	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Put			417.71000	0.41771	388,540	3.37	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Call			1,829.66000	1.82966	1,901,520	3.37	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Put			410.15000	0.41015	381,370	3.37	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Call			1,850.59000	1.85059	1,922,850	3.37	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Put			402.70000	0.40270	374,320	3.37	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Call			1,808.82000	1.80882	1,880,290	3.37	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Call			1,399.12000	1.39912	1,457,140	3.29	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Put			947.46000	0.94746	901,040	3.29	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Call			1,415.18000	1.41518	1,473,580	3.29	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Put			936.60000	0.93660	890,560	3.29	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Call			1,430.99000	1.43099	1,489,760	3.29	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Put			925.50000	0.92550	879,830	3.29	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												4,002,645.91	41	23,568
R209	On	04/05/2017	Bond Future			9.39659	73.07514	9.43726	72.79545		14.34	0.00	0	56,293
R209	On	03/08/2017	Bond Future			9.43968	74.46720	9.48148	74.18227		14.62	0.00	0	6,695
R209	On	02/11/2017	Bond Future			9.48048	72.76611	9.52325	72.47706		14.83	0.00	0	476
R209	On	01/02/2018	Bond Future			9.51800	74.21782	9.56219	73.92158		14.83	0.00	0	0
Total R209 Future												0.00	0	63,464
R209	On	04/05/2017	Bond Future	8.93	Call			30.11000	0.03011	35,380	13.85	0.00	0	1,130
R209	On	04/05/2017	Bond Future	8.93	Put			3,638.22000	3.63822	3,363,800	13.85	0.00	0	0
R209	On	04/05/2017	Bond Future	9.33	Call			488.42000	0.48842	568,470	14.09	0.00	0	0
R209	On	04/05/2017	Bond Future	9.33	Put			1,229.58000	1.22958	1,029,940	14.09	0.00	0	1,130
R209	On	04/05/2017	Bond Future	9.46	Call			885.05000	0.88505	1,014,050	14.17	0.00	0	0
R209	On	04/05/2017	Bond Future	9.63	Put			314.94000	0.31494	228,440	14.27	0.00	0	1,130
R209	On	04/05/2017	Bond Future	9.46	Put			729.38000	0.72938	578,690	14.17	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Call			921.72000	0.92172	1,054,670	14.17	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Put			697.75000	0.69775	551,010	14.17	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Call			959.26000	0.95926	1,096,150	14.18	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Put			667.09000	0.66709	524,290	14.18	0.00	0	0
R209	On	04/05/2017	Bond Future	9.63	Call			1,618.52000	1.61852	1,811,710	14.27	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Call			2,125.28000	2.12528	2,257,060	14.44	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Put			2,476.44000	2.47644	2,323,290	14.44	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/08/2017	Bond Future	9.44	Call			2,157.89000	2.15789	2,291,020	14.44	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Put			2,440.63000	2.44063	2,288,830	14.44	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Call			2,190.77000	2.19077	2,325,240	14.45	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Put			2,405.20000	2.40520	2,254,740	14.45	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Call			3,101.00000	3.10100	3,245,580	14.69	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Put			3,122.90000	3.12290	2,978,430	14.69	0.00	0	0
R209	On	02/11/2017	Bond Future	10.00	Call			4,915.45000	4.91545	5,105,040	15.05	0.00	0	0
R209	On	02/11/2017	Bond Future	10.00	Put			1,807.80000	1.80780	1,708,340	15.05	0.00	0	3,360
R209	On	02/11/2017	Bond Future	8.30	Call			526.64000	0.52664	564,530	14.24	0.00	0	2,800
R209	On	02/11/2017	Bond Future	8.30	Put			9,525.91000	9.52591	9,274,750	14.24	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Call			1,629.38000	1.62938	1,722,190	14.39	0.00	0	4,100
R209	On	02/11/2017	Bond Future	9.00	Put			5,288.24000	5.28824	5,092,000	14.39	0.00	0	0
R209	On	02/11/2017	Bond Future	10.60	Call			7,597.47000	7.59747	7,830,080	15.59	0.00	0	0
R209	On	02/11/2017	Bond Future	10.60	Put			859.73000	0.85973	803,290	15.59	0.00	0	1,300
R209	On	02/11/2017	Bond Future	9.53	Call			3,134.54000	3.13454	3,280,120	14.70	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Put			3,089.08000	3.08908	2,945,610	14.70	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Call			3,168.27000	3.16827	3,314,840	14.70	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Put			3,055.54000	3.05554	2,913,060	14.70	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Call			4,422.75000	4.42275	4,587,240	14.82	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Put			3,314.18000	3.31418	3,182,430	14.82	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Call			4,352.06000	4.35206	4,514,950	14.81	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Put			3,374.26000	3.37426	3,240,910	14.81	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Call			4,387.34000	4.38734	4,551,030	14.81	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Put			3,344.11000	3.34411	3,211,560	14.81	0.00	0	0
Total R209 Option												0.00	0	14,950
Total For R209												0.00	0	78,414
R210	On	04/05/2017	Bond Future			184.50738	184.50738	184.49744	184.49744			0.00	0	1,503
R210	On	03/08/2017	Bond Future			188.05556	188.05556	188.04553	188.04553			0.00	0	195
R210	On	02/11/2017	Bond Future			189.35981	189.35981	189.35312	189.35312			0.00	0	0
R210	On	01/02/2018	Bond Future			193.18229	193.18229	193.17189	193.17189			0.00	0	0
Total R210 Future												0.00	0	1,698
R210	On	04/05/2017	Bond Future	192.32	Put			7,822.56000	7.82256	7,812,620		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	04/05/2017	Bond Future	192.33	Put			7,832.56000	7.83256	7,822,620		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			7,812.56000	7.81256	7,802,620		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	03/08/2017	Bond Future	196.28	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/08/2017	Bond Future	196.28	Put			8,234.47000	8.23447	8,224,440		0.00	0	0
R210	On	03/08/2017	Bond Future	196.29	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	196.29	Put			8,244.47000	8.24447	8,234,440		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			8,254.47000	8.25447	8,244,440		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			2,726.88000	2.72688	2,720,190		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			2,736.88000	2.73688	2,730,190		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			2,716.88000	2.71688	2,710,190		0.00	0	0
R210	On	01/02/2018	Bond Future	192.38	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/02/2018	Bond Future	192.36	Call			811.89000	0.81189	822,290		0.00	0	0
R210	On	01/02/2018	Bond Future	192.36	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Call			801.89000	0.80189	812,290		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/02/2018	Bond Future	192.38	Call			791.89000	0.79189	802,290		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			148.46553	148.46553	148.45771	148.45771			0.00	0	3,268
R212	On	03/08/2017	Bond Future			149.29350	149.29350	149.28556	149.28556			0.00	0	1,600
R212	On	02/11/2017	Bond Future			152.23462	152.23462	152.22939	152.22939			0.00	0	0
R212	On	01/02/2018	Bond Future			153.24739	153.24739	153.23926	153.23926			0.00	0	0
Total R212 Future												0.00	0	4,868
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			3,782.29000	3.78229	3,774,470		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	04/05/2017	Bond Future	152.25	Put			3,792.29000	3.79229	3,784,470		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			3,772.29000	3.77229	3,764,470		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			4,054.44000	4.05444	4,046,500		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			4,064.44000	4.06444	4,056,500		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			4,074.44000	4.07444	4,066,500		0.00	0	0
R212	On	02/11/2017	Bond Future	152.42	Put			190.61000	0.19061	185,380		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			170.61000	0.17061	165,380		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			180.61000	0.18061	175,380		0.00	0	0
R212	On	02/11/2017	Bond Future	152.42	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
R212	On	01/02/2018	Bond Future	154.69	Put			1,450.74000	1.45074	1,442,610		0.00	0	0
R212	On	01/02/2018	Bond Future	154.70	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.70	Put			1,460.74000	1.46074	1,452,610		0.00	0	0
R212	On	01/02/2018	Bond Future	154.71	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.71	Put			1,470.74000	1.47074	1,462,610		0.00	0	0
R212	On	01/02/2018	Bond Future	154.69	Call			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	4,868
R213	On	04/05/2017	Bond Future			9.11630	84.87672	9.16200	84.56400		11.96	0.00	0	44,151
R213	On	03/08/2017	Bond Future			9.15679	86.49349	9.20391	86.17497		12.15	0.00	0	1,070
R213	On	02/11/2017	Bond Future			9.19682	84.62607	9.24520	84.30297		12.21	0.00	0	0
R213	On	01/02/2018	Bond Future			9.23399	86.31433	9.28419	85.98319		12.21	0.00	0	0
Total R213 Future												0.00	0	45,221
R213	On	04/05/2017	Bond Future	9.37	Call			1,673.48000	1.67348	1,901,660	11.89	0.00	0	0
R213	On	04/05/2017	Bond Future	9.37	Put			270.48000	0.27048	185,940	11.89	0.00	0	0
R213	On	04/05/2017	Bond Future	9.35	Call			1,572.95000	1.57295	1,793,650	11.88	0.00	0	0
R213	On	04/05/2017	Bond Future	9.35	Put			303.42000	0.30342	211,400	11.88	0.00	0	0
R213	On	04/05/2017	Bond Future	9.36	Call			1,622.89000	1.62289	1,847,360	11.89	0.00	0	0
R213	On	04/05/2017	Bond Future	9.36	Put			286.59000	0.28659	198,340	11.89	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Call			2,660.45000	2.66045	2,836,220	12.06	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Put			1,816.35000	1.81635	1,673,600	12.06	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Call			2,697.89000	2.69789	2,875,180	12.07	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Put			1,787.36000	1.78736	1,646,130	12.07	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Call			2,735.61000	2.73561	2,914,410	12.07	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Put			1,758.71000	1.75871	1,618,990	12.07	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Call			3,302.67000	3.30267	3,475,940	12.13	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Put			2,674.56000	2.67456	2,524,730	12.13	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Call			3,337.98000	3.33798	3,512,380	12.14	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Put			2,644.00000	2.64400	2,495,300	12.14	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Call			3,373.49000	3.37349	3,549,020	12.14	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Put			2,613.71000	2.61371	2,466,140	12.14	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Call			4,106.92000	4.10692	4,287,260	12.17	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Put			3,284.96000	3.28496	3,134,160	12.17	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Call			4,141.85000	4.14185	4,323,120	12.17	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Put			3,255.03000	3.25503	3,105,160	12.17	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Call			4,176.62000	4.17662	4,358,810	12.18	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Put			3,225.02000	3.22502	3,076,070	12.18	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	45,221
R214	On	04/05/2017	Bond Future			9.54165	72.80555	9.56224	72.65853		15.08	0.00	0	35,332

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	03/08/2017	Bond Future			9.58530	74.19243	9.60644	74.04273		15.38	0.00	0	0
R214	On	02/11/2017	Bond Future			9.62850	72.33925	9.65004	72.18793		15.63	0.00	0	0
R214	On	01/02/2018	Bond Future			9.66952	73.78236	9.69185	73.62673		15.63	0.00	0	0
Total R214 Future												0.00	0	35,332
R214	On	04/05/2017	Bond Future	9.56	Call			841.26000	0.84126	886,350	14.96	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Put			857.23000	0.85723	755,300	14.96	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Call			877.13000	0.87713	924,270	14.97	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Put			821.84000	0.82184	721,960	14.97	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Call			913.84000	0.91384	963,040	14.97	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Put			787.41000	0.78741	689,590	14.97	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Call			2,096.29000	2.09629	2,156,040	15.24	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Put			2,783.39000	2.78339	2,693,440	15.24	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Call			2,128.90000	2.12890	2,189,340	15.24	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Put			2,744.25000	2.74425	2,654,990	15.24	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Call			2,161.78000	2.16178	2,222,920	15.25	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Put			2,705.50000	2.70550	2,616,940	15.25	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Put			3,434.52000	3.43452	3,351,910	15.40	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Call			3,015.15000	3.01515	3,082,810	15.39	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Put			3,509.10000	3.50910	3,425,440	15.39	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Call			3,048.46000	3.04846	3,116,650	15.39	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Put			3,471.55000	3.47155	3,388,420	15.39	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Call			3,082.18000	3.08218	3,150,890	15.40	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Call			4,472.10000	4.47210	4,553,100	15.52	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Put			3,589.55000	3.58955	3,514,920	15.52	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Call			4,508.31000	4.50831	4,589,720	15.53	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Put			3,557.64000	3.55764	3,483,420	15.53	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Call			4,544.64000	4.54464	4,626,470	15.53	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Put			3,525.96000	3.52596	3,452,160	15.53	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	35,332
Total for Bond												1,474,957,794.79	11,902	898,084
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ES18A										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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

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

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/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			554.92100	554.92100	553.68400	553.68400			0.00	0	406
GOVI On 03/08/2017 GOVI			565.49100	565.49100	564.23200	564.23200			0.00	0	0
GOVI On 02/11/2017 GOVI			576.49700	576.49700	575.22300	575.22300			0.00	0	0
GOVI On 01/02/2018 GOVI			587.99600	587.99600	586.68700	586.68700			0.00	0	0
Total GOVI Future									0.00	0	406
GOVI On 04/05/2017 GOVI	262.18	Call			2,915,040.00000	291.50400	2,927,410,000		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 04/05/2017 GOVI	262.19	Call			2,914,940.00000	291.49400	2,927,310,000		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			2,914,840.00000	291.48400	2,927,210,000		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 03/08/2017 GOVI	561.09	Call			31,420.00000	3.14200	44,010,000		0.00	0	0
GOVI On 03/08/2017 GOVI	561.09	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/08/2017	GOVI	561.10	Call			31,320.00000	3.13200	43,910,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.10	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.11	Call			31,220.00000	3.12200	43,810,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.11	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.45	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.46	Call			27,630.00000	2.76300	40,370,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.46	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.44	Call			27,830.00000	2.78300	40,570,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.44	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.45	Call			27,730.00000	2.77300	40,470,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.02	Call			56,670.00000	5.66700	69,760,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.02	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.03	Call			56,570.00000	5.65700	69,660,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.03	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.04	Call			56,470.00000	5.64700	69,560,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.04	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												0.00	0	406
Total for GOVI												0.00	0	406
AL37	On	04/05/2017	Index Future			533.84900	533.84900	533.11500	533.11500			0.00	0	1
AL37	On	03/08/2017	Index Future			544.01800	544.01800	543.27100	543.27100			0.00	0	0
AL37	On	02/11/2017	Index Future			554.60600	554.60600	553.85500	553.85500			0.00	0	0
AL37	On	01/02/2018	Index Future			565.66900	565.66900	564.89300	564.89300			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			614.62500	614.62500	613.12000	613.12000			0.00	0	0
AL7T	On	03/08/2017	Index Future			626.33300	626.33300	624.80000	624.80000			0.00	0	0
AL7T	On	02/11/2017	Index Future			638.52300	638.52300	636.97200	636.97200			0.00	0	0
AL7T	On	01/02/2018	Index Future			651.25900	651.25900	649.66600	649.66600			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			556.58500	556.58500	555.32200	555.32200			0.00	0	533
ALBI	On	03/08/2017	Index Future			567.18700	567.18700	565.90100	565.90100			22,687,480.00	4	99
ALBI	On	02/11/2017	Index Future			578.22600	578.22600	576.92600	576.92600			0.00	0	0
ALBI	On	01/02/2018	Index Future			589.76000	589.76000	588.42300	588.42300			0.00	0	0
Total ALBI Future												22,687,480.00	4	632
Total For ALBI												22,687,480.00	4	632
IGOV	On	04/05/2017	Index Future			247.63700	247.63700	247.61600	247.61600			0.00	0	448
IGOV	On	03/08/2017	Index Future			252.39900	252.39900	252.37700	252.37700			0.00	0	772

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	02/11/2017	Index Future			257.37100	257.37100	257.35400	257.35400			0.00	0	0
IGOV	On	01/02/2018	Index Future			262.56600	262.56600	262.54400	262.54400			0.00	0	0
Total IGOV Future												0.00	0	1,220
Total For IGOV												0.00	0	1,220
Total for Index												22,687,480.00	4	1,853
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	18/10/2017	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			95.90721	95.90721	96.13659	96.13659			0.00	0	0
10Y ST	On	16/03/2026	Interest Rate Swap			92.92603	92.92603	93.17038	93.17038			0.00	0	0
10Y ST	On	15/06/2026	Interest Rate Swap			91.67412	91.67412	91.92875	91.92875			0.00	0	0
10Y ST	On	21/09/2026	Interest Rate Swap			93.79360	93.79360	94.05510	94.05510			0.00	0	0
10Y ST	On	21/12/2026	Interest Rate Swap			97.52067	97.52067	97.78462	97.78462			0.00	0	0
10Y ST	On	15/03/2027	Interest Rate Swap			96.09849	96.09849	96.37036	96.37036			0.00	0	0
10Y ST	On	21/06/2027	Interest Rate Swap			98.13046	98.13046	98.40482	98.40482			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			99.60703	99.60703	99.60703	99.60703			0.00	0	0
1Y STN	On	21/09/2017	Interest Rate Swap			99.59932	99.59932	99.60381	99.60381			0.00	0	0
1Y STN	On	21/12/2017	Interest Rate Swap			99.80290	99.80290	99.81035	99.81035			0.00	0	0
1Y STN	On	15/03/2018	Interest Rate Swap			99.75754	99.75754	99.77055	99.77055			0.00	0	0
1Y STN	On	21/06/2018	Interest Rate Swap			99.93641	99.93641	99.96582	99.96582			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			99.83182	99.83182	99.83882	99.83882			0.00	0	0
2Y STN	On	16/03/2018	Interest Rate Swap			99.03775	99.03775	99.05165	99.05165			0.00	0	0
2Y STN	On	15/06/2018	Interest Rate Swap			98.62640	98.62640	98.65638	98.65638			0.00	0	0

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 21/09/2018 Interest Rate Swap			98.59550	98.59550	98.62658	98.62658			0.00	0	0
2Y STN On 21/12/2018 Interest Rate Swap			99.01000	99.01000	99.05000	99.05000			0.00	0	0
2Y STN On 15/03/2019 Interest Rate Swap			99.44820	99.44820	99.47956	99.47956			0.00	0	0
2Y STN On 21/06/2019 Interest Rate Swap			99.88618	99.88618	99.91807	99.91807			0.00	0	0
Total 2Y STND Future									0.00	0	0
Total For 2Y STND									0.00	0	0
5Y STN On 17/12/2020 Interest Rate Swap			96.72882	96.72882	96.82941	96.82941			0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			96.00748	96.00748	96.11218	96.11218			0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			95.25228	95.25228	95.36336	95.36336			0.00	0	0
5Y STN On 21/09/2021 Interest Rate Swap			95.46360	95.46360	95.58501	95.58501			0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			97.67532	97.67532	97.80553	97.80553			0.00	0	51
5Y STN On 15/03/2022 Interest Rate Swap			97.83979	97.83979	97.97815	97.97815			0.00	0	0
5Y STN On 21/06/2022 Interest Rate Swap			99.05110	99.05110	99.19655	99.19655			0.00	0	0
Total 5Y STND Future									0.00	0	51
Total For 5Y STND									0.00	0	51
Total for Interest Rate Swap									0.00	0	51
Total for Derivatives :									1,497,645,274.79	11,906	900,394
AA05 On 22/03/2019 Spot Bond			9.44000	100.57509	9.44000	100.54989			0.00	0	400,000,000
Total AA05 SPOT									0.00	0	400,000,000
Total For AA05									0.00	0	400,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	96.89345			0.00	0	0
Total AA06 SPOT									0.00	0	0
Total For AA06									0.00	0	0
AA06/JI On 15/04/2021 Spot Bond			100.00000	12.35697	100.00000	12.32670			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			10.26000	97.81840	10.26000	97.79166			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	106.55000	10.00000	106.52300			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	101.86081			0.00	2,424,000,000	1,212,000,000
Total AB010 SPOT									0.00	2,424,000,000	1,212,000,000
Total For AB010									0.00	2,424,000,000	1,212,000,000
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	100.76240			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 AB011 SPOT										0.00	0	400,000,000
Total For AB011										0.00	0	400,000,000
AB013 On 21/11/2018 Spot Bond			9.45500	101.90766	9.45500	101.88165				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	11.18803	100.00000	11.16002				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	104.68888	10.84000	104.65835				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2025 Spot Bond			100.00000	9.49522	100.00000	9.47144				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	101.57820	11.37000	101.54767				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2025 Spot Bond			100.00000	11.20936	100.00000	11.18220				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	90.26110	11.81000	90.23255				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	11.29633	100.00000	11.26896				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	13.48885	100.00000	13.45507				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	14.98796	100.00000	14.96416				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	13.38605	100.00000	13.35254				0.00	0	0
Total AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	16.23587	100.00000	16.19955				0.00	0	0

Contract 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	14.51439	100.00000	14.48566				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	99.81697				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			9.05500	99.82664	9.05500	99.80192				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	107.34700	10.00000	107.31900				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			4.32000	108.83741	4.32000	265.58277				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABF19L On 21/04/2022 Spot Bond			100.00000	11.97520	100.00000	11.93739				0.00	0	150,000,000,000
Total ABF19U SPOT										0.00	0	150,000,000,000
Total For ABF19U										0.00	0	150,000,000,000
ABFN0 On 17/03/2018 Spot Bond				100.00000	0.00000	101.39886				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN0: On 17/03/2020 Spot Bond			100.00000		0.00000	102.07276				0.00	996,000,000	608,000,000
Total ABFN08 SPOT										0.00	996,000,000	608,000,000
Total For ABFN08										0.00	996,000,000	608,000,000
ABFN0: On 17/03/2026 Spot Bond				100.00000	0.00000	101.00081				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1: On 28/10/2019 Spot Bond				100.00000	0.00000	98.99731				0.00	0	1,340,000,000
Total ABFN10 SPOT										0.00	0	1,340,000,000
Total For ABFN10										0.00	0	1,340,000,000
ABFN1: On 09/04/2019 Spot Bond				100.00000	0.00000	100.07684				0.00	0	230,000,000
Total ABFN12 SPOT										0.00	0	230,000,000
Total For ABFN12										0.00	0	230,000,000
ABFN1: On 14/05/2020 Spot Bond				100.00000	0.00000	101.91418				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1 On 14/05/2022 Spot Bond				100.00000	0.00000	101.65891				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1 On 11/11/2020 Spot Bond				100.00000	0.00000	102.10018				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1 On 11/11/2022 Spot Bond				100.00000	0.00000	102.19360				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1 On 17/05/2019 Spot Bond				100.00000	0.00000	101.89349				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN1 On 26/09/2023 Spot Bond				100.00000	0.00000	100.73409				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			11.45500	101.72774	11.45500	105.42047				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	99.67253				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	100.91133				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	101.99288				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			10.70500	101.49084	10.70500	102.77309				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	101.03904				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	35.49553	100.00000	35.40664				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.56401				0.00	0	0
Total ABK4 SPOT										0.00	0	0
Total For ABK4										0.00	0	0
ABK4/J On 24/05/2018 Spot Bond			100.00000	45.86696	100.00000	45.75209				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	97.72028				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	33.03860	100.00000	32.95586				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	101.35562				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	98.84352				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	95.93212				0.00	0	0
Total ABK8 SPOT										0.00	0	0
Total For ABK8										0.00	0	0
ABK9 On 18/11/2019 Spot Bond				100.00000	0.00000	97.21405				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			6.18000	106.34700	6.18000	146.79399				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			6.18000	101.84600	6.18000	129.05508				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	12.62246	100.00000	12.60002				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			7.43000	90.74368	7.43000	105.93768				0.00	0	0

Contract 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 SPOT										0.00	0	0
Total For ABKI03										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	6.01824	100.00000	6.00760				0.00	0	0
Total ABKI03/R212 SPOT										0.00	0	0
Total For ABKI03/R212										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			8.26000	94.02851	8.26000	106.94197				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	7.17392	100.00000	7.15671				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	84.30607				0.00	0	0
Total ABKS1 SPOT										0.00	0	0
Total For ABKS1										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			3.52000	180.90817	3.52000	180.85492				0.00	0	110,000,000
Total ABN05 SPOT										0.00	0	110,000,000
Total For ABN05										0.00	0	110,000,000
ABN09 On 27/06/2023 Spot Bond			2.17000	194.79356	2.17000	194.74325				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	205.74283	1.82000	205.69168				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			8.45125	94.00778	8.45125	93.98198				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			8.45125	94.00778	8.45125	93.98198				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	100.68428				0.00	0	0
Total ABN55 SPOT										0.00	0	0
Total For ABN55										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	100.17847				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			3.23000	92.07949	3.23000	119.17504				0.00	0	0

Contract 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			3.00000	96.47971	3.00000	171.55107				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			2.88000	108.80962	2.88000	224.83658				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			9.71000	92.59244	9.71000	92.56859				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	101.39452				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	113.40000				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	129.66000				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	108.99864	9.63000	108.97047				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	117.72000				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			10.08500	106.13034	10.08500	106.10166				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			8.88500	93.51807	8.88500	93.49586				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			10.63000	102.83257	10.63000	102.80332				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	101.09532				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	99.83061				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			8.75500	102.00083	8.75500	101.97708				0.00	0	0
Total ABS10 SPOT										0.00	0	0
Total For ABS10										0.00	0	0
ABS11 On 09/04/2021 Spot Bond			9.01000	101.80072	9.01000	101.77621				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			9.13500	104.48655	9.13500	104.46077				0.00	0	81,000,000
Total ABS12 SPOT										0.00	0	81,000,000
Total For ABS12										0.00	0	81,000,000
ABS12/ On 14/05/2020 Spot Bond			9.20000	104.31664	9.20000	104.29072				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			9.59000	104.68026	9.59000	104.65317				0.00	0	0
Total ABS13 SPOT										0.00	0	0
Total For ABS13										0.00	0	0
ABS14 On 11/11/2020 Spot Bond			8.85000	105.59990	8.85000	105.57464				0.00	0	46,000,000
Total ABS14 SPOT										0.00	0	46,000,000
Total For ABS14										0.00	0	46,000,000
ABS15 On 11/11/2022 Spot Bond			9.39000	106.06116	9.39000	106.03428				0.00	0	0

Contract 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			10.14000	106.19133	10.14000	106.16232			0.00	0	75,000,000
Total ABS16 SPOT									0.00	0	75,000,000
Total For ABS16									0.00	0	75,000,000
ABS17 On 11/11/2027 Spot Bond			10.88000	103.35129	10.88000	103.32104			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			9.66000	101.65884	9.66000	101.63278			0.00	0	0
Total ABS18 SPOT									0.00	0	0
Total For ABS18									0.00	0	0
ABS6 On 01/06/2020 Spot Bond			8.74000	101.83628	8.74000	101.81235			0.00	0	1,500,000,000
Total ABS6 SPOT									0.00	0	1,500,000,000
Total For ABS6									0.00	0	1,500,000,000
ABS7 On 11/09/2026 Spot Bond			10.18000	92.86747	10.18000	92.84242			0.00	0	3,860,000,000
Total ABS7 SPOT									0.00	0	3,860,000,000
Total For ABS7									0.00	0	3,860,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	9.78433	100.00000	9.76279			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			3.51000	277.70328	3.51000	277.62147			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			2.68000	141.98060	2.68000	144.79310			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	0.04456	100.00000	0.04444			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	56.00730	100.00000	55.87162			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	87.98390			0.00	0	0
Total ACL047 SPOT									0.00	0	0
Total For ACL047									0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	102.27878			0.00	0	0

Contract 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	102.27878				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	102.28983				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	102.28983				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	102.26774				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	107.34700	10.00000	107.31900				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	100.95888				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	100.98286				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	100.99249				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	100.97310				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	100.92974				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			9.15500	102.96677	9.15500	102.94144				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
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	209.77672				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	209.77945				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	100.94903				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL138 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL139 On 30/07/2017 Spot Bond				100.00000	0.00000	102.26199				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	102.32425				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	107.34700	10.00000	107.31900				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	100.95196				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	101.00816	10.23000	100.98079				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL166 On 20/06/2017 Spot Bond				100.00000	0.00000	103.49040				0.00	0	0

Contract 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			9.58500	103.80413	9.58500	103.77743				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	100.93174				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	132.29176	1.75000	132.25911				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	100.92494				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	100.94922				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	100.90062				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	100.98108				0.00	0	23,000,000
Total ACL181 SPOT										0.00	0	23,000,000
Total For ACL181										0.00	0	23,000,000
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	101.03560				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	102.19691				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	101.06268				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	100.94418				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	100.95573				0.00	0	0

Contract 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	100.96834				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	100.97135				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	100.97135				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL194 On 20/06/2017 Spot Bond				100.00000	0.00000	101.02691				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	100.92974				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL196 On 20/06/2017 Spot Bond				100.00000	0.00000	101.01915				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	101.27987				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	101.02691				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	100.98787				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	100.98787				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	149.32235				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	150.34382				0.00	0	0

Contract 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	100.87442				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	101.47062				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	100.89279				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	100.11825				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL213 On 20/09/2020 Spot Bond				100.00000	0.00000	93.04806				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	100.88210				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	100.88114				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	100.94032				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	101.85675				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	99.97500				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	99.97539				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	100.93641				0.00	0	0

Contract 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	100.92185				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	101.21389				0.00	0	20,000,000
Total ADCB01 SPOT										0.00	0	20,000,000
Total For ADCB01										0.00	0	20,000,000
ADCB0 On 08/03/2018 Spot Bond			100.00000	63.04622	100.00000	62.89348				0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	63.04622	100.00000	62.89348				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	101.62794				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	101.35582				0.00	0	0
Total ADCB05 SPOT										0.00	0	0
Total For ADCB05										0.00	0	0
ADCB2 On 31/07/2018 Spot Bond			100.00000	45.76333	100.00000	45.64874				0.00	0	0
Total ADCB2U SPOT										0.00	0	0
Total For ADCB2U										0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	24.75451	100.00000	24.69454				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	5.83080	100.00000	5.81652				0.00	0	0
Total AFS2U SPOT										0.00	0	0
Total For AFS2U										0.00	0	0
AHF2A: On 18/10/2018 Spot Bond				100.00000	0.00000	100.17525				0.00	0	0
Total AHF2A2 SPOT										0.00	0	0
Total For AHF2A2										0.00	0	0
AHF2B: On 18/10/2018 Spot Bond				100.00000	0.00000	100.18088				0.00	0	0
Total AHF2B2 SPOT										0.00	0	0
Total For AHF2B2										0.00	0	0
AHF2C: On 18/10/2018 Spot Bond				100.00000	0.00000	100.19959				0.00	0	0
Total AHF2C2 SPOT										0.00	0	0
Total For AHF2C2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total AHF3A1 SPOT										0.00	0	0
Total For AHF3A1										0.00	0	0
AHF3A: On 18/10/2042 Spot Bond				100.00000	0.00000	100.16965				0.00	0	0
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0
AHF3A: On 18/10/2019 Spot Bond				100.00000	0.00000	100.17153				0.00	0	0
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total AHF3B1 SPOT										0.00	0	0
Total For AHF3B1										0.00	0	0
AHF3B: On 18/10/2019 Spot Bond				100.00000	0.00000	100.21834				0.00	0	0
Total AHF3B2 SPOT										0.00	0	0
Total For AHF3B2										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond				100.00000	0.00000	100.20900				0.00	0	0
Total AHF3B3 SPOT										0.00	0	0
Total For AHF3B3										0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total AHF3C1 SPOT										0.00	0	0
Total For AHF3C1										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond				100.00000	0.00000	100.28526				0.00	0	0
Total AHF3C2 SPOT										0.00	0	0
Total For AHF3C2										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond				100.00000	0.00000	100.25745				0.00	0	0
Total AHF3C3 SPOT										0.00	0	0
Total For AHF3C3										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	42.53693	100.00000	42.42359				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1Al On 15/04/2020 Spot Bond			100.00000	16.49190	100.00000	16.44796				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	11.76616	100.00000	11.73480				0.00	0	10,000,000,000
Total AHY2U SPOT										0.00	0	10,000,000,000
Total For AHY2U										0.00	0	10,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIG2U On 08/07/2026 Spot Bond			100.00000	9.58418	100.00000	9.55864			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			9.00500	100.24035	9.00500	100.21635			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			10.25000	106.17609	10.25000	106.14694			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			9.45000	102.74897	9.45000	102.72277			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	11.59350	100.00000	11.56771			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			10.55500	100.17880	10.55500	100.15034			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			3.25500	174.20156	3.25500	174.15145			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	100.84720			0.00	0	0
Total APF01 SPOT									0.00	0	0
Total For APF01									0.00	0	0
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	100.77092			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	102.53202			0.00	0	0
Total APF03 SPOT									0.00	0	0
Total For APF03									0.00	0	0
APF04 On 21/10/2021 Spot Bond				100.00000	0.00000	100.09887			0.00	0	0
Total APF04 SPOT									0.00	0	0
Total For APF04									0.00	0	0
AS116L On 15/01/2018 Spot Bond			100.00000	83.13329	100.00000	82.94772			0.00	0	0
Total AS116U SPOT									0.00	0	0
Total For AS116U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AS120L On 01/02/2018 Spot Bond			100.00000	66.29674	100.00000	66.13073				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	24.74547	100.00000	24.68351				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	24.74547	100.00000	24.68351				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	3.69747	100.00000	3.69090				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	0.10459	100.00000	0.10447				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	12.26802	100.00000	12.23830				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	20.75239	100.00000	20.70212				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	31.32257	100.00000	31.24669				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	100.90068				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN012 On 20/06/2017 Spot Bond				100.00000	0.00000	104.12712				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0

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 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN02: On 09/06/2017 Spot Bond				100.00000	0.00000	115.45116				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			3.13000	244.26339	3.13000	244.19393				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	99.69354				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	97.64944				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	101.88871				0.00	400,000,000	100,000,000
Total ASN036 SPOT										0.00	400,000,000	100,000,000
Total For ASN036										0.00	400,000,000	100,000,000
ASN03: On 07/12/2033 Spot Bond			3.14500	217.53773	3.14500	217.47580				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04: On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN04: On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN05: On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN05: On 16/04/2018 Spot Bond				100.00000	0.00000	100.17505				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0

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 22/04/2020 Spot Bond				100.00000	0.00000	100.02468				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	99.92632				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	99.83074				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	99.43798				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	101.34835				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN06(On 15/06/2018 Spot Bond				100.00000	0.00000	100.97250				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	101.93982				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	94.51699				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN07(On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN07(On 20/06/2020 Spot Bond				100.00000	0.00000	101.05650				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN08(On 20/09/2020 Spot Bond				100.00000	0.00000	100.91012				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08(On 10/12/2017 Spot Bond				100.00000	0.00000	101.17621				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	100.57492				0.00	0	11,000,000
Total ASN083 SPOT										0.00	0	11,000,000
Total For ASN083										0.00	0	11,000,000
ASN08(On 03/09/2020 Spot Bond				100.00000	0.00000	101.50746				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	100.71395				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	112.66660				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	100.37594				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN09(On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09(On 21/10/2020 Spot Bond				100.00000	0.00000	100.09568				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN096 On 10/11/2020 Spot Bond				100.00000	0.00000	101.90573			0.00	0	0
Total ASN096 SPOT									0.00	0	0
Total For ASN096									0.00	0	0
ASN099 On 20/12/2020 Spot Bond				100.00000	0.00000	70.86089			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	101.40443			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	100.93460			0.00	0	0
Total ASN112 SPOT									0.00	0	0
Total For ASN112									0.00	0	0
ASN113 On 08/03/2021 Spot Bond				100.00000	0.00000	101.26616			0.00	0	0
Total ASN113 SPOT									0.00	0	0
Total For ASN113									0.00	0	0
ASN114 On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN114 SPOT									0.00	0	0
Total For ASN114									0.00	0	0
ASN115 On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN115 SPOT									0.00	0	0
Total For ASN115									0.00	0	0
ASN119 On 27/01/2018 Spot Bond				100.00000	0.00000	99.93086			0.00	0	0
Total ASN119 SPOT									0.00	0	0
Total For ASN119									0.00	0	0
ASN121 On 20/12/2020 Spot Bond				100.00000	0.00000	101.18140			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	100.91770			0.00	0	0
Total ASN125 SPOT									0.00	0	0
Total For ASN125									0.00	0	0
ASN128 On 24/02/2019 Spot Bond				100.00000	0.00000	101.54288			0.00	0	0
Total ASN128 SPOT									0.00	0	0
Total For ASN128									0.00	0	0
ASN129 On 24/02/2019 Spot Bond				100.00000	0.00000	101.53903			0.00	0	0
Total ASN129 SPOT									0.00	0	0
Total For ASN129									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN13(On 24/02/2019 Spot Bond				100.00000	0.00000	101.51842				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN13(On 03/03/2019 Spot Bond				100.00000	0.00000	101.36403				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	101.35325				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN13(On 20/12/2020 Spot Bond				100.00000	0.00000	101.17173				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	83.55000				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			3.41000	140.25314	3.41000	140.21215				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	83.55000				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	100.91035				0.00	0	0
Total ASN142 SPOT										0.00	0	0
Total For ASN142										0.00	0	0
ASN14(On 20/06/2020 Spot Bond				100.00000	0.00000	103.43732				0.00	620,000,000	310,000,000
Total ASN143 SPOT										0.00	620,000,000	310,000,000
Total For ASN143										0.00	620,000,000	310,000,000
ASN14(On 28/04/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN14(On 20/06/2021 Spot Bond				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	99.76528				0.00	400,000,000	100,000,000
Total ASN146 SPOT										0.00	400,000,000	100,000,000
Total For ASN146										0.00	400,000,000	100,000,000
ASN14(On 04/05/2021 Spot Bond				100.00000	0.00000	99.76528				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			3.45500	139.97637	3.45500	139.93527				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	103.84171				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	101.43375				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			3.90000	90.37622	3.90000	157.72278				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15(On 29/06/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15(On 06/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15(On 27/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16(On 08/08/2021 Spot Bond				100.00000	0.00000	101.99958				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	101.64547				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN16: On 29/08/2021 Spot Bond				100.00000	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	100.98782				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17: On 22/11/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17: On 30/05/2017 Spot Bond				100.00000	0.00000	101.26856				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	101.34594				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	100.75841				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN18: On 11/10/2017 Spot Bond				100.00000	0.00000	100.31666				0.00	0	0
Total ASN184 SPOT										0.00	0	0
Total For ASN184										0.00	0	0
ASN38U On 20/12/2017 Spot Bond			100.00000	60.24690	100.00000	60.10094				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN39I On 20/12/2017 Spot Bond			100.00000	60.30028	100.00000	60.15419				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40I On 20/12/2017 Spot Bond			100.00000	60.06006	100.00000	59.91456				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN50I On 16/03/2018 Spot Bond			100.00000	60.60031	100.00000	60.45350				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN75I On 20/09/2020 Spot Bond			100.00000	6.01374	100.00000	5.99917				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89I On 02/10/2018 Spot Bond			100.00000	40.57157	100.00000	40.47220				0.00	0	0
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	101.01143				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			8.88000	101.86873	8.88000	101.84455				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	100.89016				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW17 On 05/12/2018 Spot Bond			100.00000	31.66918	100.00000	31.59246				0.00	0	0
Total BAW17/JIBAR SPOT										0.00	0	0
Total For BAW17/JIBAR										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	100.94116				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			10.21000	101.78662	10.21000	101.75878				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			9.83000	98.77219	9.83000	98.74643				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW21 On 24/03/2022 Spot Bond			9.30000	100.79869	9.30000	100.77379			0.00	0	0
Total BAW21/R208 SPOT									0.00	0	0
Total For BAW21/R208									0.00	0	0
BAW22 On 07/12/2022 Spot Bond				100.00000	0.00000	101.26615			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	81.98198	100.00000	81.79775			0.00	0	0
Total BAW23U SPOT									0.00	0	0
Total For BAW23U									0.00	0	0
BAW24 On 30/09/2019 Spot Bond				100.00000	0.00000	101.20478			0.00	0	0
Total BAW24 SPOT									0.00	0	0
Total For BAW24									0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	101.22809			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			9.20500	100.92314	9.20500	100.89867			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			12.07359	100.64395	12.07359	100.60492			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			12.21591	100.44244	12.21591	100.41156			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			9.45500	101.07070	9.45500	101.04496			0.00	0	0
Total BAYA24 SPOT									0.00	0	0
Total For BAYA24									0.00	0	0
BAYA25 On 30/06/2017 Spot Bond				100.00000	0.00000	100.29168			0.00	0	0
Total BAYA25 SPOT									0.00	0	0
Total For BAYA25									0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			11.90500	97.91836	11.90500	99.99853			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	100.80613				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			11.45500	92.70982	11.45500	101.72671				0.00	0	200,000,000
Total BAYA32 SPOT										0.00	0	200,000,000
Total For BAYA32										0.00	0	200,000,000
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	100.78568				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	100.80239				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	100.05854				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	99.24334				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	99.69959				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	99.82619				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	100.80273				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	100.80284				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	100.83748				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	100.85970				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA53 On 30/09/2017 Spot Bond				100.00000	0.00000	100.68530				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	100.85983				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	100.60560				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	100.72413				0.00	898,200,000	449,100,000
Total BAYA56 SPOT										0.00	898,200,000	449,100,000
Total For BAYA56										0.00	898,200,000	449,100,000
BAYA57 On 31/03/2022 Spot Bond				100.00000	0.00000	100.78311				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				100.00000	0.00000	101.01987				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB06 On 31/12/2019 Spot Bond				100.00000	0.00000	101.01968				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				100.00000	0.00000	101.01977				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	106.50287				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB09 On 30/09/2018 Spot Bond				100.00000	0.00000	100.90297				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	19.92040	100.00000	19.87161				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	18.12980	100.00000	18.08540				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYD3I On 30/06/2035 Spot Bond			100.00000	11.19124	100.00000	11.16383				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4I On 30/06/2035 Spot Bond			100.00000	11.21064	100.00000	11.18349				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	13.53074	100.00000	13.49760				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	11.72415	100.00000	11.69544				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC117L On 02/05/2017 Spot Bond			100.00000	98.38275	100.00000	98.11828				0.00	0	0
Total BC117U SPOT										0.00	0	0
Total For BC117U										0.00	0	0
BC118L On 15/05/2017 Spot Bond			100.00000	95.05208	100.00000	94.80519				0.00	0	0
Total BC118U SPOT										0.00	0	0
Total For BC118U										0.00	0	0
BC119L On 24/05/2017 Spot Bond			100.00000	92.87532	100.00000	92.63959				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	100.00000				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	100.42169				0.00	0	0
Total BCJ06 SPOT										0.00	0	0
Total For BCJ06										0.00	0	0
BCJ09 On 25/07/2017 Spot Bond				100.00000	0.00000	99.98781				0.00	200,000,000	100,000,000
Total BCJ09 SPOT										0.00	200,000,000	100,000,000
Total For BCJ09										0.00	200,000,000	100,000,000
BCJ10 On 12/07/2017 Spot Bond				100.00000	0.00000	100.32228				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	101.63837				0.00	0	0
Total BCJ11 SPOT										0.00	0	0
Total For BCJ11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BCJ12 On 23/03/2018 Spot Bond			8.65000	100.79193	8.65000	100.76226				0.00	0	0
Total BCJ12 SPOT										0.00	0	0
Total For BCJ12										0.00	0	0
BCJ13 On 20/04/2018 Spot Bond			100.00000	55.25901	100.00000	55.08265				0.00	0	32,000,000,000
Total BCJ13 SPOT										0.00	0	32,000,000,000
Total For BCJ13										0.00	0	32,000,000,000
BCP3U On 30/06/2019 Spot Bond			100.00000	19.68415	100.00000	19.63647				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	19.68415	100.00000	19.63647				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			2.62000	101.42331	2.62000	198.89304				0.00	0	0
Total BD0202 SPOT										0.00	0	0
Total For BD0202										0.00	0	0
BD0205 On 28/04/2028 Spot Bond			8.70000	90.22588	8.70000	175.86236				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0206 On 02/03/2028 Spot Bond			8.70000	91.51384	8.70000	176.37345				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			9.08500	93.55683	9.08500	93.53413				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			8.10500	99.69878	8.10500	99.67726				0.00	0	0
Total BEER02 SPOT										0.00	0	0
Total For BEER02										0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	10.02886	100.00000	10.00374				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BG1A8U On 21/11/2032 Spot Bond			100.00000	8.67869	100.00000	8.65696				0.00	0	0
Total BG1A8U SPOT										0.00	0	0
Total For BG1A8U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG1B2 On 23/11/2032 Spot Bond			100.00000	8.67869	100.00000	8.65696				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	9.20702	100.00000	9.18396				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
BG1E2 On 21/11/2032 Spot Bond			100.00000	12.31825	100.00000	12.28741				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2 On 21/11/2032 Spot Bond			100.00000	17.01447	100.00000	16.97187				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	102.54247				0.00	0	30,000,000
Total BGL01 SPOT										0.00	0	30,000,000
Total For BGL01										0.00	0	30,000,000
BGL02 On 19/11/2019 Spot Bond			10.55500	105.32840	10.55500	105.29848				0.00	0	200,000,000
Total BGL02 SPOT										0.00	0	200,000,000
Total For BGL02										0.00	0	200,000,000
BGL03 On 05/02/2025 Spot Bond				100.00000	0.00000	100.91452				0.00	0	310,000,000
Total BGL03 SPOT										0.00	0	310,000,000
Total For BGL03										0.00	0	310,000,000
BGL04 On 05/02/2025 Spot Bond			10.75500	98.53528	10.75500	100.50383				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2025 Spot Bond			11.11000	102.97073	11.11000	102.27385				0.00	0	245,000,000
Total BGL05 SPOT										0.00	0	245,000,000
Total For BGL05										0.00	0	245,000,000
BGL06 On 04/09/2025 Spot Bond				100.00000	0.00000	101.63081				0.00	0	410,000,000
Total BGL06 SPOT										0.00	0	410,000,000
Total For BGL06										0.00	0	410,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BGL07 On 03/09/2027 Spot Bond			11.75000	102.05224	11.75000	101.90008				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	101.59325				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			11.11000	101.65527	11.11000	101.62541				0.00	0	620,000,000
Total BGL09 SPOT										0.00	0	620,000,000
Total For BGL09										0.00	0	620,000,000
BGL10 On 05/05/2021 Spot Bond				100.00000	0.00000	99.69023				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			11.49000	102.77762	11.49000	102.63106				0.00	0	200,000,000
Total BGL11 SPOT										0.00	0	200,000,000
Total For BGL11										0.00	0	200,000,000
BGL12 On 20/08/2021 Spot Bond				100.00000	0.00000	103.70196				0.00	0	420,000,000
Total BGL12 SPOT										0.00	0	420,000,000
Total For BGL12										0.00	0	420,000,000
BGL13 On 20/08/2021 Spot Bond			11.53000	102.76943	11.53000	102.73761				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0
BGL14 On 03/11/2021 Spot Bond				100.00000	0.00000	99.75203				0.00	0	4,800,000,000
Total BGL14 SPOT										0.00	0	4,800,000,000
Total For BGL14										0.00	0	4,800,000,000
BGL15 On 17/03/2022 Spot Bond				100.00000	0.00000	101.22569				0.00	0	120,000,000
Total BGL15 SPOT										0.00	0	120,000,000
Total For BGL15										0.00	0	120,000,000
BGR04 On 28/02/2018 Spot Bond				100.00000	0.00000	101.34247				0.00	0	0
Total BGR04 SPOT										0.00	0	0
Total For BGR04										0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	101.46830				0.00	0	450,000,000
Total BID04 SPOT										0.00	0	450,000,000
Total For BID04										0.00	0	450,000,000
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	99.78555				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID06 On 30/06/2019 Spot Bond			8.93000	102.67844	8.93000	102.65380			0.00	0	2,200,000,000
Total BID06 SPOT									0.00	0	2,200,000,000
Total For BID06									0.00	0	2,200,000,000
BLG1A6 On 21/11/2032 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BLG1A6 SPOT									0.00	0	0
Total For BLG1A6									0.00	0	0
BPPF01 On 22/03/2018 Spot Bond				100.00000	0.00000	100.78178			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	100.84590			0.00	0	0
Total BPPF02 SPOT									0.00	0	0
Total For BPPF02									0.00	0	0
BSR17 On 19/06/2018 Spot Bond				100.00000	0.00000	102.78265			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	99.52618			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	99.83107			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	99.68509			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	99.53689			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	99.45277			0.00	0	0
Total BTC166 SPOT									0.00	0	0
Total For BTC166									0.00	0	0
BTC167 On 02/06/2017 Spot Bond				100.00000	0.00000	99.20126			0.00	0	0
Total BTC167 SPOT									0.00	0	0
Total For BTC167									0.00	0	0
BTC168 On 06/06/2017 Spot Bond				100.00000	0.00000	99.11726			0.00	0	0
Total BTC168 SPOT									0.00	0	0
Total For BTC168									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC169 On 07/06/2017 Spot Bond				100.00000	0.00000	99.09681				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	100.20353				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	98.61068				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	98.45726				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	98.35713				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	100.73518				0.00	0	20,000,000
Total BWZ18B SPOT										0.00	0	20,000,000
Total For BWZ18B										0.00	0	20,000,000
BWZ20 On 27/03/2020 Spot Bond				100.00000	0.00000	100.75852				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				100.00000	0.00000	101.61066				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	101.91582				0.00	580,000,000	290,000,000
Total BWZJ19 SPOT										0.00	580,000,000	290,000,000
Total For BWZJ19										0.00	580,000,000	290,000,000
BWZJ21 On 10/11/2021 Spot Bond				100.00000	0.00000	101.96627				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BX161U On 01/10/2021 Spot Bond			100.00000	11.94307	100.00000	11.91381				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162U On 01/10/2021 Spot Bond			100.00000	11.94307	100.00000	11.91381				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BX163L On 01/10/2021 Spot Bond			100.00000	11.97424	100.00000	11.94492			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	11.97424	100.00000	11.94492			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	42.16836	100.00000	42.06508			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	18.40048	100.00000	18.35542			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			15.15500	96.96381	15.15500	96.92532			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	103.89238			0.00	0	0
Total CBL13 SPOT									0.00	0	0
Total For CBL13									0.00	0	0
CBL14 On 01/02/2019 Spot Bond			12.95500	100.47659	12.95500	100.44176			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			8.45500	104.18904	8.45500	104.16503			0.00	0	180,800,000
Total CBL16 SPOT									0.00	0	180,800,000
Total For CBL16									0.00	0	180,800,000
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	100.96277			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			12.45500	99.10986	12.45500	99.07679			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	100.78559			0.00	0	323,000,000
Total CBL20 SPOT									0.00	0	323,000,000
Total For CBL20									0.00	0	323,000,000
CBL22 On 06/05/2020 Spot Bond			9.81000	100.64867	9.81000	100.62204			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	101.72429			0.00	0	0
Total CBL23 SPOT									0.00	0	0
Total For CBL23									0.00	0	0
CBL24 On 21/11/2020 Spot Bond				100.00000	0.00000	102.24077			0.00	0	50,000,000
Total CBL24 SPOT									0.00	0	50,000,000
Total For CBL24									0.00	0	50,000,000
CBL25 On 06/05/2019 Spot Bond				100.00000	0.00000	102.05033			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			10.11000	108.48347	10.11000	108.45391			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			10.50500	113.44151	10.50500	113.40961			0.00	0	672,100,000
Total CCT01 SPOT									0.00	0	672,100,000
Total For CCT01									0.00	0	672,100,000
CCT02 On 12/06/2024 Spot Bond			10.63000	109.11682	10.63000	109.08578			0.00	0	350,000,000
Total CCT02 SPOT									0.00	0	350,000,000
Total For CCT02									0.00	0	350,000,000
CCT03 On 15/03/2025 Spot Bond			10.58000	104.29911	10.58000	104.26990			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	104.47227			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	107.34710	10.00000	107.31910			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0
Total For CGR14/JIBAR									0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	100.16376			0.00	0	0
Total CGR15 SPOT									0.00	0	0
Total For CGR15									0.00	0	0
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	101.00631			0.00	0	0
Total CGR16 SPOT									0.00	0	0
Total For CGR16									0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	100.02847			0.00	0	0
Total CGR17 SPOT									0.00	0	0
Total For CGR17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CGR18 On 04/05/2018 Spot Bond			100.00000	40.14662	100.00000	40.04608				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	44.39858	100.00000	44.29103				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	41.32011	100.00000	41.21890				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	100.42629				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	102.37089				0.00	0	25,000,000
Total CGR23 SPOT										0.00	0	25,000,000
Total For CGR23										0.00	0	25,000,000
CGR24 On 08/02/2021 Spot Bond				100.00000	0.00000	104.09045				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	100.90284				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	100.72339				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	101.77655				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	101.89399				0.00	0	0
Total CGR28 SPOT										0.00	0	0
Total For CGR28										0.00	0	0
CGR29 On 08/02/2021 Spot Bond				100.00000	0.00000	102.44313				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	96.81698	100.00000	96.56085				0.00	0	0
Total CGR30 SPOT										0.00	0	0
Total For CGR30										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	100.70251			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	100.72564			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	100.75263			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	101.59348			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	103.38453			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	25.22744	100.00000	25.16633			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	99.81244			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	99.80729			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	99.79933			0.00	0	0
Total CIG12 SPOT									0.00	0	0
Total For CIG12									0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA1U SPOT									0.00	0	0
Total For CLA1U									0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA2U SPOT									0.00	0	0
Total For CLA2U									0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA3U SPOT									0.00	0	0
Total For CLA3U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLB1U SPOT									0.00	0	0
Total For CLB1U									0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLC1U SPOT									0.00	0	0
Total For CLC1U									0.00	0	0
CLN18 On 01/07/2021 Spot Bond			10.11000	103.18280	10.11000	103.15469			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	134.81297	3.14000	136.87437			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			3.38000	141.32151	3.38000	134.86969			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	107.34700	10.00000	107.31900			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	107.34700	10.00000	107.31900			0.00	0	0
Total CLN231/JIBAR SPOT									0.00	0	0
Total For CLN231/JIBAR									0.00	0	0
CLN24 On 24/02/2019 Spot Bond			13.50000	95.00014	13.50000	94.96587			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	101.55175	9.35000	101.52612			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			9.38500	101.25247	9.38500	101.22724			0.00	0	0
Total CLN262 SPOT									0.00	0	0
Total For CLN262									0.00	0	0
CLN26 On 30/04/2017 Spot Bond				100.00000	0.00000	99.84093			0.00	0	0
Total CLN268 SPOT									0.00	0	0
Total For CLN268									0.00	0	0
CLN26 On 20/06/2017 Spot Bond				100.00000	0.00000	101.34089			0.00	0	0
Total CLN269 SPOT									0.00	0	0
Total For CLN269									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	100.94248				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	100.91035				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	100.93793				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN275 On 22/05/2017 Spot Bond				100.00000	0.00000	101.51808				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	101.61903				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	100.95265				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	101.29892				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	101.92153				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN289 On 30/08/2017 Spot Bond				100.00000	0.00000	101.49386				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	100.83852				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	100.82182				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN292 On 26/06/2017 Spot Bond				100.00000	0.00000	101.12419				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN292 On 25/11/2020 Spot Bond			10.00000	107.34700	10.00000	107.31900			0.00	0	0
Total CLN292/JIBAR SPOT									0.00	0	0
Total For CLN292/JIBAR									0.00	0	0
CLN293 On 30/06/2017 Spot Bond				100.00000	0.00000	100.69680			0.00	0	0
Total CLN293 SPOT									0.00	0	0
Total For CLN293									0.00	0	0
CLN294 On 26/06/2017 Spot Bond				100.00000	0.00000	100.81401			0.00	0	0
Total CLN294 SPOT									0.00	0	0
Total For CLN294									0.00	0	0
CLN295 On 30/06/2017 Spot Bond				100.00000	0.00000	100.72647			0.00	0	0
Total CLN295 SPOT									0.00	0	0
Total For CLN295									0.00	0	0
CLN296 On 20/12/2017 Spot Bond				100.00000	0.00000	101.02391			0.00	0	0
Total CLN296 SPOT									0.00	0	0
Total For CLN296									0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	100.72031			0.00	0	0
Total CLN297 SPOT									0.00	0	0
Total For CLN297									0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	100.77718			0.00	0	0
Total CLN298 SPOT									0.00	0	0
Total For CLN298									0.00	0	0
CLN299 On 30/06/2017 Spot Bond				100.00000	0.00000	100.73623			0.00	0	0
Total CLN299 SPOT									0.00	0	0
Total For CLN299									0.00	0	0
CLN300 On 20/12/2017 Spot Bond				100.00000	0.00000	154.78922			0.00	0	0
Total CLN300 SPOT									0.00	0	0
Total For CLN300									0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	101.32626			0.00	0	0
Total CLN301 SPOT									0.00	0	0
Total For CLN301									0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	155.36166			0.00	0	0
Total CLN302 SPOT									0.00	0	0
Total For CLN302									0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	154.09803			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.93774				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			10.99000	98.37665	10.99000	98.34758				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			11.51000	94.92254	11.51000	94.89368				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	100.70827				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN317 On 20/03/2023 Spot Bond				100.00000	0.00000	101.03843				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	101.89961				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN319 On 24/07/2017 Spot Bond				100.00000	0.00000	100.02405				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN320 On 30/04/2018 Spot Bond				100.00000	0.00000	99.81595				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	99.90757	8.80500	99.88105				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN323 On 24/07/2017 Spot Bond				100.00000	0.00000	100.02427				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	100.96574				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	100.98031				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN327 On 20/06/2023 Spot Bond				100.00000	0.00000	101.03641				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	100.98808				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	101.06571				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	100.70827				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	99.92617				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	102.02915				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	100.71177				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN343 On 20/12/2023 Spot Bond				100.00000	0.00000	101.10417				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond				100.00000	0.00000	100.88114				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN344 On 20/12/2023 Spot Bond				100.00000	0.00000	101.00921				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/07/2017 Spot Bond				100.00000	0.00000	99.92681				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN346 On 30/06/2017 Spot Bond				100.00000	0.00000	100.69428				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN349 On 28/10/2018 Spot Bond				100.00000	0.00000	99.93074				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 28/05/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN353 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN354 On 30/04/2018 Spot Bond				100.00000	0.00000	99.82898				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				100.00000	0.00000	100.02392				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN359 On 20/03/2019 Spot Bond				100.00000	0.00000	100.85981				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			10.17000	102.89168	10.17000	102.86395				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				100.00000	0.00000	100.92528				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				100.00000	0.00000	102.34803				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN365 On 20/03/2024 Spot Bond			12.31000	104.32975	12.31000	104.29589			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	102.43315			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			12.34000	104.35714	12.34000	104.32263			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	107.01144	10.02000	106.98254			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	100.67690			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	99.97456			0.00	0	0
Total CLN370 SPOT									0.00	0	0
Total For CLN370									0.00	0	0
CLN371 On 20/03/2024 Spot Bond				100.00000	0.00000	83.04051			0.00	0	0
Total CLN371 SPOT									0.00	0	0
Total For CLN371									0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	100.91311			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	100.92962			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	100.92978			0.00	0	0
Total CLN374 SPOT									0.00	0	0
Total For CLN374									0.00	0	0
CLN375 On 30/06/2017 Spot Bond				100.00000	0.00000	100.73414			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			9.51000	102.15746	9.51000	102.13168			0.00	0	0
Total CLN376 SPOT									0.00	0	0
Total For CLN376									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN377 On 30/06/2017 Spot Bond				100.00000	0.00000	100.61991				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN378 On 20/06/2019 Spot Bond				100.00000	0.00000	101.01234				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	98.99516	10.98000	98.96641				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	101.08245	11.00000	101.05304				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	101.02644				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN383 On 22/07/2017 Spot Bond				100.00000	0.00000	100.02271				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			12.10000	100.86984	12.10000	100.83764				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN385 On 20/09/2024 Spot Bond				100.00000	0.00000	101.11177				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	100.92949				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	99.97286				0.00	0	35,500,000
Total CLN387 SPOT										0.00	0	35,500,000
Total For CLN387										0.00	0	35,500,000
CLN388 On 20/09/2019 Spot Bond				100.00000	0.00000	100.98312				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.93447				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	101.32408				0.00	56,900,000	56,900,000
Total CLN395 SPOT										0.00	56,900,000	56,900,000
Total For CLN395										0.00	56,900,000	56,900,000
CLN396 On 20/03/2020 Spot Bond				100.00000	0.00000	101.00260				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	101.75726				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	101.83859				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	101.82906				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	100.93436				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	100.77855				0.00	0	120,000,000
Total CLN402 SPOT										0.00	0	120,000,000
Total For CLN402										0.00	0	120,000,000
CLN403 On 30/06/2017 Spot Bond				100.00000	0.00000	100.66629				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	101.96175				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.93921				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN409 On 18/07/2020 Spot Bond				100.00000	0.00000	100.20853				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.00000	0.00000	101.02651				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond				100.00000	0.00000	101.03135				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond				100.00000	0.00000	100.20946				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				100.00000	0.00000	101.01682				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	101.20067				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN415 On 20/09/2020 Spot Bond				100.00000	0.00000	101.06525				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	100.22150				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN417 On 20/09/2020 Spot Bond			4.00000	100.39900	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	100.97634				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN419 On 20/12/2020 Spot Bond				100.00000	0.00000	101.11370				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN420 On 18/04/2028 Spot Bond			7.01000	46.93586	7.01000	47.52217				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN421 On 20/12/2020 Spot Bond				100.00000	0.00000	101.12337				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN422 On 26/01/2021 Spot Bond				100.00000	0.00000	99.96597				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	110.54730				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	106.51000				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	104.12228				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN426 On 20/12/2020 Spot Bond				100.00000	0.00000	107.33250				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN427 On 20/12/2018 Spot Bond				100.00000	0.00000	102.26542				0.00	332,000,000	166,000,000
Total CLN427 SPOT										0.00	332,000,000	166,000,000
Total For CLN427										0.00	332,000,000	166,000,000
CLN428 On 15/11/2020 Spot Bond				100.00000	0.00000	101.87056				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	101.31658				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN43(On 20/12/2020 Spot Bond				100.00000	0.00000	113.65246				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN43(On 20/12/2020 Spot Bond				100.00000	0.00000	116.14307				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN43(On 20/12/2020 Spot Bond				100.00000	0.00000	115.25712				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN43(On 20/12/2020 Spot Bond				100.00000	0.00000	121.52148				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN43(On 20/12/2020 Spot Bond				100.00000	0.00000	114.44471				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN43(On 30/06/2017 Spot Bond				100.00000	0.00000	100.74138				0.00	0	0
Total CLN435 SPOT										0.00	0	0
Total For CLN435										0.00	0	0
CLN43(On 20/12/2020 Spot Bond				100.00000	0.00000	101.02169				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN43(On 20/12/2020 Spot Bond				100.00000	0.00000	100.97807				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN43(On 03/02/2021 Spot Bond				100.00000	0.00000	99.79507				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN44(On 20/03/2021 Spot Bond				100.00000	0.00000	115.41678				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN44(On 20/03/2021 Spot Bond				100.00000	0.00000	101.79662				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN444 On 23/05/2021 Spot Bond				100.00000	0.00000	101.70294				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN445 On 24/05/2021 Spot Bond			10.11000	108.82134	10.11000	108.79169				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN446 On 20/06/2017 Spot Bond				100.00000	0.00000	100.59080				0.00	0	0
Total CLN446 SPOT										0.00	0	0
Total For CLN446										0.00	0	0
CLN447 On 20/06/2017 Spot Bond				100.00000	0.00000	100.71506				0.00	0	0
Total CLN447 SPOT										0.00	0	0
Total For CLN447										0.00	0	0
CLN448 On 20/06/2017 Spot Bond				100.00000	0.00000	100.63488				0.00	0	0
Total CLN448 SPOT										0.00	0	0
Total For CLN448										0.00	0	0
CLN449 On 20/09/2017 Spot Bond				100.00000	0.00000	100.69081				0.00	0	0
Total CLN449 SPOT										0.00	0	0
Total For CLN449										0.00	0	0
CLN450 On 20/06/2017 Spot Bond				100.00000	0.00000	100.71397				0.00	0	0
Total CLN450 SPOT										0.00	0	0
Total For CLN450										0.00	0	0
CLN451 On 20/06/2017 Spot Bond				100.00000	0.00000	100.68115				0.00	0	0
Total CLN451 SPOT										0.00	0	0
Total For CLN451										0.00	0	0
CLN452 On 31/01/2022 Spot Bond			4.08000	136.19682	4.08000	136.15454				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			6.08000	97.75530	6.08000	97.71968				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN454 On 31/01/2025 Spot Bond			5.72000	100.20805	5.72000	100.17250				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	101.65718				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN456 On 20/12/2021 Spot Bond				100.00000	0.00000	101.14483				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	101.76752				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	101.49432				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	100.77467				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	101.47913				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	101.99831				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			10.68000	103.43636	10.68000	103.40664				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	101.52473				0.00	0	422,000,000
Total CLN463 SPOT										0.00	0	422,000,000
Total For CLN463										0.00	0	422,000,000
CLN464 On 13/03/2022 Spot Bond			9.92000	101.65742	9.92000	101.63068				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN465 On 14/03/2020 Spot Bond				100.00000	0.00000	101.05234				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN466 On 21/02/2024 Spot Bond				100.00000	0.00000	100.87183				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	100.66373				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN468 On 28/03/2020 Spot Bond				100.00000	0.00000	100.66405			0.00	0	0
Total CLN468 SPOT									0.00	0	0
Total For CLN468									0.00	0	0
CLN469 On 28/03/2022 Spot Bond				100.00000	0.00000	100.17523			0.00	0	0
Total CLN469 SPOT									0.00	0	0
Total For CLN469									0.00	0	0
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	203.17541			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			9.08500	93.55683	9.08500	93.53413			0.00	0	0
Total CLN81 SPOT									0.00	0	0
Total For CLN81									0.00	0	0
CLN88 On 28/04/2028 Spot Bond			8.70000	39.92790	8.70000	175.86236			0.00	0	0
Total CLN88 SPOT									0.00	0	0
Total For CLN88									0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.70000	40.45147	8.70000	176.37345			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	100.93466			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	100.40606			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	100.94437			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	100.02405			0.00	0	0
Total CLNF10 SPOT									0.00	0	0
Total For CLNF10									0.00	0	0
CLNF11 On 20/03/2018 Spot Bond				100.00000	0.00000	100.87247			0.00	0	0
Total CLNF11 SPOT									0.00	0	0
Total For CLNF11									0.00	0	0

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 20/06/2019 Spot Bond				100.00000	0.00000	100.91034				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	101.39157				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	100.91028				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	100.94407				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	101.94705				0.00	0	10,000,000
Total COH001 SPOT										0.00	0	10,000,000
Total For COH001										0.00	0	10,000,000
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	100.19357				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			8.65500	103.85235	8.65500	103.82818				0.00	0	1,200,000,000
Total COJ04 SPOT										0.00	0	1,200,000,000
Total For COJ04										0.00	0	1,200,000,000
COJ05 On 05/06/2023 Spot Bond			9.43500	117.38083	9.43500	117.35110				0.00	0	1,000,000,000
Total COJ05 SPOT										0.00	0	1,000,000,000
Total For COJ05										0.00	0	1,000,000,000
COJ07 On 23/03/2021 Spot Bond			9.72000	104.35607	9.72000	104.32916				0.00	0	0
Total COJ07 SPOT										0.00	0	0
Total For COJ07										0.00	0	0
COJ08 On 22/06/2026 Spot Bond			10.73000	108.06344	10.73000	108.03241				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			10.06000	104.43632	10.06000	104.40816				0.00	0	0
Total COJG01 SPOT										0.00	0	0
Total For COJG01										0.00	0	0
COT01 On 03/04/2023 Spot Bond			10.23500	95.64536	10.23500	95.61929				0.00	0	0
Total COT01 SPOT										0.00	0	0
Total For COT01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COT02 On 03/04/2028 Spot Bond			11.41000	93.17165	11.41000	93.14340			0.00	0	100,000,000
Total COT02 SPOT									0.00	0	100,000,000
Total For COT02									0.00	0	100,000,000
COT03 On 05/06/2028 Spot Bond			11.43000	91.44558	11.43000	91.41766			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	17.51550	100.00000	17.47306			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	17.56647	100.00000	17.52391			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	30.29427	100.00000	30.22088			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	31.77619	100.00000	31.69750			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	31.35594	100.00000	31.27998			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			11.48500	100.35024	11.48500	100.31928			0.00	0	0
Total CPV01 SPOT									0.00	0	0
Total For CPV01									0.00	0	0
DEN38L On 10/06/2018 Spot Bond			100.00000	42.69621	100.00000	42.59278			0.00	0	0
Total DEN38U SPOT									0.00	0	0
Total For DEN38U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DEN39U On 10/06/2018 Spot Bond			100.00000	36.72470	100.00000	36.63574			0.00	0	0
Total DEN39U SPOT									0.00	0	0
Total For DEN39U									0.00	0	0
DEN40U On 10/06/2018 Spot Bond			100.00000	43.22969	100.00000	43.12496			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			8.23000	99.91550	8.23000	99.89373			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	100.48387	6.86000	100.46552			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	101.29608			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	100.78294			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	99.78893			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	101.31925			0.00	0	0
Total DENG67 SPOT									0.00	0	0
Total For DENG67									0.00	0	0
DENG6 On 29/08/2017 Spot Bond				100.00000	0.00000	101.22657			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	100.39481			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	85.06381	100.00000	84.87004			0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	85.06381	100.00000	84.87004			0.00	0	0
Total DLTB03/JIBAR SPOT									0.00	0	0
Total For DLTB03/JIBAR									0.00	0	0
DNG60 On 04/08/2017 Spot Bond			100.00000	98.23399	100.00000	98.01762			0.00	0	0
Total DNG60U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DNG60U									0.00	0	0
DOL00: On 20/09/2018 Spot Bond				100.00000	0.00000	101.17695			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL00: On 24/01/2019 Spot Bond				100.00000	0.00000	100.03617			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	68.08605			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			9.28000	102.33461	9.28000	102.30911			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV22 On 07/02/2020 Spot Bond			8.75500	103.69646	8.75500	103.67192			0.00	0	406,600,000
Total DV22 SPOT									0.00	0	406,600,000
Total For DV22									0.00	0	406,600,000
DV22/R On 07/02/2020 Spot Bond			100.00000	20.72153	100.00000	20.67516			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			9.70000	102.89052	9.70000	102.86359		28,906,000,000.00	2,980,000	165,490,000	
Total DV23 SPOT								28,906,000,000.00	2,980,000	165,490,000	
Total For DV23								28,906,000,000.00	2,980,000	165,490,000	
DV23/R On 27/02/2023 Spot Bond			100.00000	12.17737	100.00000	12.15012		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	12.17737	100.00000	12.15012		0.00	0	0	
Total DV23/R2023 SPOT								0.00	0	0	
Total For DV23/R2023								0.00	0	0	
DV24 On 18/02/2024 Spot Bond			9.77000	101.37518	9.77000	101.34847		0.00	0	2,300,000	
Total DV24 SPOT								0.00	0	2,300,000	
Total For DV24								0.00	0	2,300,000	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.76678	9.69000	101.74018		0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.76678	9.69000	101.74018		0.00	0	0	
Total DV24/R2023 SPOT								0.00	0	0	
Total For DV24/R2023								0.00	0	0	
DV29 On 18/02/2029 Spot Bond			10.95500	96.24692	10.95500	96.21857		0.00	0	0	
Total DV29 SPOT								0.00	0	0	
Total For DV29								0.00	0	0	

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/R On 18/02/2029 Spot Bond			10.10000	101.84040	10.10000	101.81268			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.84040	10.10000	101.81268			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	101.30624			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	101.37226			0.00	0	42,000,000
Total DVC028 SPOT									0.00	0	42,000,000
Total For DVC028									0.00	0	42,000,000
DVC25 On 29/08/2017 Spot Bond				100.00000	0.00000	101.33221			0.00	900,000,000	450,000,000
Total DVC25 SPOT									0.00	900,000,000	450,000,000
Total For DVC25									0.00	900,000,000	450,000,000
DVC26 On 29/11/2017 Spot Bond				100.00000	0.00000	101.28913			0.00	0	0
Total DVC26 SPOT									0.00	0	0
Total For DVC26									0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	100.56530			0.00	760,000,000	380,000,000
Total DVF18 SPOT									0.00	760,000,000	380,000,000
Total For DVF18									0.00	760,000,000	380,000,000
DVF19 On 31/05/2019 Spot Bond				100.00000	0.00000	101.79342			0.00	1,520,000,000	791,000,000
Total DVF19 SPOT									0.00	1,520,000,000	791,000,000
Total For DVF19									0.00	1,520,000,000	791,000,000
DVF20 On 29/11/2019 Spot Bond				100.00000	0.00000	101.35759			0.00	0	0
Total DVF20 SPOT									0.00	0	0
Total For DVF20									0.00	0	0
DVF20 On 28/03/2020 Spot Bond				100.00000	0.00000	100.66994			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	101.40618			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	100.69269			0.00	0	0
Total DVF22 SPOT									0.00	0	0
Total For DVF22									0.00	0	0
E170 On 01/08/2020 Spot Bond			8.42500	117.33685	8.42500	117.31010			0.00	0	21,000,000
Total E170 SPOT									0.00	0	21,000,000

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 E170										0.00	0	21,000,000
E170/R On 01/08/2020 Spot Bond			100.00000	22.40587	100.00000	22.35573				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			9.16500	102.31319	9.16500	102.28828				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			9.32000	102.77609	9.32000	102.75065				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			9.71000	102.32635	9.71000	102.29999				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			3.39000	104.12919	3.39000	104.09895				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	99.89871				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	99.91914				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	16.47902	100.00000	16.43822				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			2.97000	101.41085	2.97000	101.38242				0.00	0	0
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	113.49878	2.25000	113.46918				0.00	0	0
Total EL037/I2038 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For EL037/I2038									0.00	0	0
EL28 On 02/05/2028 Spot Bond			2.95000	126.66068	2.95000	126.62523			0.00	0	540,000,000
Total EL28 SPOT									0.00	0	540,000,000
Total For EL28									0.00	0	540,000,000
EL29 On 19/11/2029 Spot Bond			2.95000	115.00898	2.95000	114.97679			0.00	0	0
Total EL29 SPOT									0.00	0	0
Total For EL29									0.00	0	0
EL30 On 29/07/2030 Spot Bond			2.96000	113.74224	2.96000	113.71038			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			2.98000	105.96333	2.98000	105.93363			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			2.96000	102.01975	2.96000	101.99118			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	113.49878	2.25000	113.46918			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			9.41000	105.69955	9.41000	105.67271			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			9.39000	105.55536	9.39000	105.52904			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			10.48000	97.68332	10.48000	97.65576			0.00	0	0
Total EMM03 SPOT									0.00	0	0
Total For EMM03									0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.74000	93.94432	10.74000	98.02327			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			11.00500	98.05559	11.00500	98.81748			0.00	0	2,333,333,100
Total EMM05 SPOT									0.00	0	2,333,333,100
Total For EMM05									0.00	0	2,333,333,100
EMM06 On 23/06/2025 Spot Bond			10.58000	101.68883	10.58000	102.40146			0.00	0	0
Total EMM06 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EMM06										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	101.38061				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	101.93302				0.00	0	0
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF006 On 19/08/2018 Spot Bond				100.00000	0.00000	101.55139				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	101.33853				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF008 On 12/09/2019 Spot Bond				100.00000	0.00000	101.08938				0.00	1,320,000,000	660,000,000
Total EPF008 SPOT										0.00	1,320,000,000	660,000,000
Total For EPF008										0.00	1,320,000,000	660,000,000
EPF009 On 30/03/2018 Spot Bond				100.00000	0.00000	100.62403				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	101.93567				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	37.53519	100.00000	37.44426				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	15.37441	100.00000	15.33717				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	101.17918				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	99.80087				0.00	0	0
Total EPFC28 SPOT										0.00	0	0
Total For EPFC28										0.00	0	0
EPFC29 On 06/11/2017 Spot Bond				100.00000	0.00000	101.82649				0.00	360,000,000	180,000,000
Total EPFC29 SPOT										0.00	360,000,000	180,000,000

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 EPFC29										0.00	360,000,000	180,000,000
EPFC3 On 02/03/2018 Spot Bond				100.00000	0.00000	101.32750				0.00	406,000,000	203,000,000
Total EPFC30 SPOT										0.00	406,000,000	203,000,000
Total For EPFC30										0.00	406,000,000	203,000,000
EPFC3 On 06/09/2017 Spot Bond				100.00000	0.00000	101.14041				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	99.99908				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	99.72677	100.00000	100.00000				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	96.27296				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			12.45500	97.07088	12.45500	97.03884				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08 On 04/10/2018 Spot Bond				100.00000	0.00000	99.09416				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	41.13588	100.00000	41.03513				0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	41.22458	100.00000	41.12362				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	101.69454				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	101.72836				0.00	0	0
Total ERS3B5 SPOT										0.00	0	0
Total For ERS3B5										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.78572				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	101.90973				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	107.34700	10.00000	107.31900				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	101.63090				0.00	720,000,000	360,000,000
Total ERSA15 SPOT										0.00	720,000,000	360,000,000
Total For ERSA15										0.00	720,000,000	360,000,000
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA16 SPOT										0.00	0	0
Total For ERSA16										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	101.61078				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	101.56699				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	101.87670				0.00	720,000,000	360,000,000
Total ERSA20 SPOT										0.00	720,000,000	360,000,000
Total For ERSA20										0.00	720,000,000	360,000,000
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	101.69280				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	102.14335			0.00	280,000,000	140,000,000
Total ERSA22 SPOT									0.00	280,000,000	140,000,000
Total For ERSA22									0.00	280,000,000	140,000,000
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	101.67630			0.00	780,000,000	390,000,000
Total ERSA23 SPOT									0.00	780,000,000	390,000,000
Total For ERSA23									0.00	780,000,000	390,000,000
ES18 On 20/04/2018 Spot Bond			8.28500	101.04256	8.28500	101.02015			0.00	0	40,890,400,000
Total ES18 SPOT									0.00	0	40,890,400,000
Total For ES18									0.00	0	40,890,400,000
ES18/R On 20/04/2018 Spot Bond			9.25000	100.14834	9.25000	100.12360			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			9.04000	106.71768	9.04000	106.69162		146,303,360,000.00		16,184,000	198,047,400
Total ES23 SPOT								146,303,360,000.00		16,184,000	198,047,400
Total For ES23								146,303,360,000.00		16,184,000	198,047,400
ES23/R On 25/01/2023 Spot Bond			10.00000	102.48332	10.00000	102.45569			0.00	0	0
Total ES23/R2023 SPOT									0.00	0	0
Total For ES23/R2023									0.00	0	0
ES26 On 02/04/2026 Spot Bond			9.78000	89.17859	9.78000	89.15534		76,956,864,000.00		7,868,800	12,634,634,400
Total ES26 SPOT								76,956,864,000.00		7,868,800	12,634,634,400
Total For ES26								76,956,864,000.00		7,868,800	12,634,634,400
ES26/R On 02/04/2026 Spot Bond			7.85000	100.50618	7.85000	100.48505			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			10.54000	77.35544	10.58000	77.08117		97,779,580,000.00		9,277,000	56,763,538,500
Total ES33 SPOT								97,779,580,000.00		9,277,000	56,763,538,500
Total For ES33								97,779,580,000.00		9,277,000	56,763,538,500
ES33/R On 15/09/2033 Spot Bond			7.50000	100.84386	7.50000	100.82369			0.00	0	0
Total ES33/R209 SPOT									0.00	0	0
Total For ES33/R209									0.00	0	0
ES42 On 25/04/2042 Spot Bond			10.76500	80.51244	10.76500	80.48937		46,207,686,000.00		4,292,400	15,915,993,100
Total ES42 SPOT								46,207,686,000.00		4,292,400	15,915,993,100
Total For ES42								46,207,686,000.00		4,292,400	15,915,993,100
ES42/R On 25/04/2042 Spot Bond			8.50000	100.02275	8.50000	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 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	101.61628				0.00	0	0
Total EXX01 SPOT										0.00	0	0
Total For EXX01										0.00	0	0
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	99.88364				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	100.91742				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	100.94637				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	32.34961	100.00000	32.26860				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	32.42976	100.00000	32.34856				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	32.53178	100.00000	32.45032				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	32.63380	100.00000	32.55207				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	14.29577	100.00000	14.25997				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	11.34614	100.00000	11.31772				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	101.56792				0.00	160,000,000	103,000,000
Total FIFB04 SPOT										0.00	160,000,000	103,000,000
Total For FIFB04										0.00	160,000,000	103,000,000
FIFB06 On 25/08/2017 Spot Bond				100.00000	0.00000	101.40667				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.41258				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	101.41672				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	100.73432				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	101.41414				0.00	0	0
Total FIFB10 SPOT										0.00	0	0
Total For FIFB10										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond				100.00000	0.00000	101.87960				0.00	886,000,000	498,000,000
Total FIFB11 SPOT										0.00	886,000,000	498,000,000
Total For FIFB11										0.00	886,000,000	498,000,000
FIFB12 On 13/08/2020 Spot Bond				100.00000	0.00000	101.79160				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	5.77126	100.00000	5.75944				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	0.44466	100.00000	0.44355				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	0.44466	100.00000	0.44355				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	13.00804	100.00000	12.97546				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	12.67070	100.00000	12.63897				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4U On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total 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			9.28000	101.75078	9.28000	101.72543		1,206,400,000,000.00	130,000,000	990,000,000	
Total FRB05 SPOT								1,206,400,000,000.00	130,000,000	990,000,000	
Total For FRB05								1,206,400,000,000.00	130,000,000	990,000,000	
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	101.05281			0.00	0	0
Total FRB09 SPOT									0.00	0	0
Total For FRB09									0.00	0	0
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	102.00657			0.00	460,000,000	230,000,000
Total FRB11 SPOT									0.00	460,000,000	230,000,000
Total For FRB11									0.00	460,000,000	230,000,000
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	102.66399			0.00	700,000,000	350,000,000
Total FRB12 SPOT									0.00	700,000,000	350,000,000
Total For FRB12									0.00	700,000,000	350,000,000
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	97.48230			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			10.71000	99.89786	10.71000	101.62521			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	103.34044			0.00	1,000,000,000	550,000,000
Total FRB15 SPOT									0.00	1,000,000,000	550,000,000
Total For FRB15									0.00	1,000,000,000	550,000,000
FRB16 On 08/07/2025 Spot Bond				100.00000	0.00000	100.31853			0.00	19,500,000	19,500,000
Total FRB16 SPOT									0.00	19,500,000	19,500,000
Total For FRB16									0.00	19,500,000	19,500,000
FRB17 On 08/01/2027 Spot Bond				100.00000	0.00000	100.45801			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRB17 SPOT										0.00	0	0
Total For FRB17										0.00	0	0
FRB17/ On 08/01/2027 Spot Bond			100.00000	11.40735	100.00000	11.37942				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	100.69272				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			11.41000	103.31246	11.41000	103.28114				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	101.81908				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	101.84431				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	101.48703				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			10.25500	106.71577	10.25500	106.68646				0.00	0	0
Total FRBC21 SPOT										0.00	0	0
Total For FRBC21										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	103.18498				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			3.16000	141.80234	3.16000	141.76186				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			3.51000	113.76846	3.51000	277.62147				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			3.63000	109.03180	3.63000	115.86539				0.00	0	560,000,000
Total FRBI25 SPOT										0.00	0	560,000,000
Total For FRBI25										0.00	0	560,000,000
FRBI28 On 31/03/2028 Spot Bond			3.87000	88.95215	3.87000	158.16259				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 FRBI28 SPOT										0.00	0	400,000,000
Total For FRBI28										0.00	0	400,000,000
FRBI33 On 07/12/2033 Spot Bond			4.07000	93.88972	4.07000	194.00092				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			4.14000	88.47657	4.14000	88.64387				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			4.15000	90.85880	4.15000	91.81958				0.00	0	0
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ01 On 30/11/2020 Spot Bond			8.93000	73.51412	8.93000	72.87749				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			10.05000	48.72926	10.05000	47.91472				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			10.08000	48.08256	10.08000	47.26994				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC05U On 13/10/2018 Spot Bond			100.00000	40.12277	100.00000	40.02451				0.00	0	0
Total FRC05U SPOT										0.00	0	0
Total For FRC05U										0.00	0	0
FRC06U On 31/12/2017 Spot Bond			100.00000	59.56379	100.00000	59.41790				0.00	0	0
Total FRC06U SPOT										0.00	0	0
Total For FRC06U										0.00	0	0
FRC10U On 03/06/2021 Spot Bond				100.00000	0.00000	101.68539				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC109 On 20/06/2017 Spot Bond				100.00000	0.00000	101.07542				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC112 On 20/06/2017 Spot Bond				100.00000	0.00000	100.94923				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC113 On 20/06/2017 Spot Bond				100.00000	0.00000	101.02885				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC113 On 20/06/2017 Spot Bond			7.47000	100.12388	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	100.12388	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	101.01236				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	100.09960	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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.28328				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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14(On 20/09/2017 Spot Bond			100.09221	88.85417	100.09221	88.64444				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.93166				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	103.73373				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC15(On 20/09/2017 Spot Bond				100.00000	0.00000	101.00932				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15(On 20/09/2017 Spot Bond			5.76400	99.61720	5.76400	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15(On 20/12/2017 Spot Bond				100.00000	0.00000	101.01906				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15(On 20/12/2017 Spot Bond				100.00000	0.00000	100.94237				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15(On 20/12/2017 Spot Bond				100.00000	0.00000	100.96859				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15(On 20/12/2017 Spot Bond				100.00000	0.00000	101.22538				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16:On 20/12/2017 Spot Bond				100.00000	0.00000	100.95402				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16:On 14/12/2018 Spot Bond			13.22500	80.85679	13.22500	80.82820				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16:On 20/03/2018 Spot Bond				100.00000	0.00000	100.90750				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16:On 20/03/2018 Spot Bond				100.00000	0.00000	100.90847				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16:On 20/03/2018 Spot Bond				100.00000	0.00000	101.25961				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16:On 20/06/2018 Spot Bond				100.00000	0.00000	100.90014				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC16:On 31/01/2025 Spot Bond			4.17500	107.82708	4.17500	111.52124				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17:On 20/06/2018 Spot Bond				100.00000	0.00000	100.97837				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17:On 20/06/2018 Spot Bond				100.00000	0.00000	100.97837				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17:On 21/02/2018 Spot Bond				100.00000	0.00000	101.70494				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17:On 30/06/2017 Spot Bond				100.00000	0.00000	100.70827				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC17:On 20/06/2018 Spot Bond				100.00000	0.00000	100.97837				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.92972				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	100.91126				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC177:On 06/08/2023 Spot Bond				100.00000	0.00000	102.32675				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	101.04298				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	108.87335				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	104.27654				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	101.17605				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	100.96873				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	100.96873				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	100.56948				0.00	600,000,000	300,000,000
Total FRC192 SPOT										0.00	600,000,000	300,000,000
Total For FRC192										0.00	600,000,000	300,000,000
FRC192:On 25/11/2020 Spot Bond			10.00000	107.34700	10.00000	107.31900				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC193 On 20/06/2024 Spot Bond				100.00000	0.00000	101.01498				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC195 On 06/05/2017 Spot Bond				100.00000	0.00000	102.05013				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC204 On 06/05/2017 Spot Bond			8.75000	101.94312	8.75000	101.91874				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC205 On 20/06/2019 Spot Bond				100.00000	0.00000	101.51408				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC206 On 20/09/2021 Spot Bond			100.00000	13.51189	100.00000	13.47917				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC207 On 20/09/2021 Spot Bond			100.00000	12.66718	100.00000	12.63649				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208 On 07/10/2020 Spot Bond				100.00000	0.00000	103.21181				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC209 On 20/12/2019 Spot Bond			100.00000	19.42874	100.00000	19.38168				0.00	0	0
FRC210 On 20/12/2019 Spot Bond				100.00000	0.00000	100.99771				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC210 On 29/10/2017 Spot Bond			100.00000	98.90110	100.00000	100.92994				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC211 On 07/05/2020 Spot Bond				100.00000	0.00000	101.97145				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC212 On 04/06/2021 Spot Bond			100.00000	13.09284	100.00000	13.06112				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC214 On 07/11/2017 Spot Bond			100.00000	67.52847	100.00000	67.35938				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC215 On 07/11/2019 Spot Bond				100.00000	0.00000	101.97141				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC216 On 07/11/2017 Spot Bond			100.00000	67.51067	100.00000	67.34162				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC217 On 07/11/2017 Spot Bond				100.00000	0.00000	101.96723				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC218 On 07/11/2017 Spot Bond				100.00000	0.00000	101.88102				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC219 On 04/11/2019 Spot Bond				100.00000	0.00000	102.00542				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC220 On 04/11/2017 Spot Bond				100.00000	0.00000	101.89872				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC221 On 31/01/2022 Spot Bond			3.49000	139.76153	3.49000	139.72037				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC222 On 20/05/2020 Spot Bond				100.00000	0.00000	101.64486				0.00	0	0
Total FRC222 SPOT										0.00	0	0
Total For FRC222										0.00	0	0
FRC230 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
FRC231 On 25/06/2018 Spot Bond				100.00000	0.00000	100.71636				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC233 On 31/01/2022 Spot Bond			4.35000	134.60067	4.35000	134.55789				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0

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 20/12/2020 Spot Bond				100.00000	0.00000	101.41007				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	112.58725				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	114.33710				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	113.19874				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	115.20636				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	114.41453				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	112.52795				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	112.08115				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC24 On 19/10/2020 Spot Bond				100.00000	0.00000	100.31960				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	112.41122				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	100.31650				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0

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	100.25556				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	112.08920				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	100.38582				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	112.64840				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	93.45991				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	102.09879				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	101.23216				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	99.92609				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			4.02000	109.34412	4.02000	136.51231				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			4.07000	102.89661	4.07000	136.21410				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			4.05000	101.26286	4.05000	136.33329				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	99.91793				0.00	0	0
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRD01: On 31/10/2020 Spot Bond				100.00000	0.00000	99.90659			0.00	0	0
Total FRD013 SPOT									0.00	0	0
Total For FRD013									0.00	0	0
FRD011 On 22/12/2018 Spot Bond			100.00000	28.87321	100.00000	28.80326			0.00	0	0
Total FRD011U SPOT									0.00	0	0
Total For FRD011U									0.00	0	0
FRD091 On 26/06/2017 Spot Bond			100.00000	87.21722	100.00000	87.01296			0.00	0	0
Total FRD091U SPOT									0.00	0	0
Total For FRD091U									0.00	0	0
FRD131 On 31/12/2019 Spot Bond			100.00000	17.98140	100.00000	17.93736			0.00	0	0
Total FRD131U SPOT									0.00	0	0
Total For FRD131U									0.00	0	0
FRD151 On 31/12/2021 Spot Bond			100.00000	12.66157	100.00000	12.63056			0.00	0	0
Total FRD151U SPOT									0.00	0	0
Total For FRD151U									0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.00000	83.67469	4.00000	83.33110			0.00	0	0
Total FRI33 SPOT									0.00	0	0
Total For FRI33									0.00	0	0
FRI38 On 31/01/2038 Spot Bond			4.10000	96.86507	4.10000	96.84658			0.00	0	0
Total FRI38 SPOT									0.00	0	0
Total For FRI38									0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	102.07908			0.00	0	0
Total FRJ18 SPOT									0.00	0	0
Total For FRJ18									0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.62864			0.00	0	400,000,000
Total FRJ19 SPOT									0.00	0	400,000,000
Total For FRJ19									0.00	0	400,000,000
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	100.04038			0.00	220,000,000	110,000,000
Total FRJ20 SPOT									0.00	220,000,000	110,000,000
Total For FRJ20									0.00	220,000,000	110,000,000
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	100.21213			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	101.43762			0.00	0	55,000,000
Total FRJ22 SPOT									0.00	0	55,000,000
Total For FRJ22									0.00	0	55,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	102.15396			0.00	150,000,000	150,000,000
Total FRJ25 SPOT									0.00	150,000,000	150,000,000
Total For FRJ25									0.00	150,000,000	150,000,000
FRJ27 On 25/01/2027 Spot Bond				100.00000	0.00000	99.99972			0.00	150,000,000	150,000,000
Total FRJ27 SPOT									0.00	150,000,000	150,000,000
Total For FRJ27									0.00	150,000,000	150,000,000
FRS011 On 13/05/2021 Spot Bond			100.00000	6.04874	100.00000	6.03710			0.00	0	0
Total FRS01U SPOT									0.00	0	0
Total For FRS01U									0.00	0	0
FRS021 On 13/05/2021 Spot Bond			100.00000	6.04874	100.00000	6.03710			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			2.48800	84.77001	2.48800	109.91012			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			2.82000	109.42032	2.82000	118.57370			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	100.08450	10.38000	100.05632			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	100.08450	10.38000	100.05632			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			2.96000	106.80996	2.96000	115.92919			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS109 On 07/12/2033 Spot Bond			3.08000	219.31568	3.08000	219.25362			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS110 On 31/01/2038 Spot Bond			2.93000	116.52242	2.93000	116.48987			0.00	0	130,000,000
Total FRS110 SPOT									0.00	0	130,000,000
Total For FRS110									0.00	0	130,000,000
FRS112 On 07/12/2033 Spot Bond			3.11000	218.49288	3.11000	218.43089			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS113 On 29/04/2019 Spot Bond				100.00000	0.00000	99.91454				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			3.43000	117.54154	3.43000	117.50711				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS115 On 31/03/2038 Spot Bond			3.12500	112.93480	3.12500	112.90266				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS119 On 31/01/2038 Spot Bond			3.12500	112.93480	3.12500	112.90266				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			3.23000	119.24983	3.23000	215.17753				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS121 On 07/12/2033 Spot Bond			3.28000	213.90122	3.28000	213.83953				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS122 On 31/01/2025 Spot Bond			2.96000	106.37309	2.96000	106.34330				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS123 On 07/12/2033 Spot Bond			3.31000	213.10327	3.31000	213.04164				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS124 On 31/01/2038 Spot Bond			4.03500	97.85688	4.03500	97.82662				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS126 On 31/03/2028 Spot Bond			3.61000	102.96229	3.61000	162.03392				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			3.85000	87.91615	3.85000	100.68313				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			3.60000	103.08583	3.60000	162.18496				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS13(On 11/08/2017 Spot Bond			100.00000	80.65572	100.00000	80.48520			0.00	0	0
Total FRS130 SPOT									0.00	0	0
Total For FRS130									0.00	0	0
FRS13(On 31/03/2028 Spot Bond			3.66000	161.32915	3.66000	161.28104			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS13(On 07/12/2033 Spot Bond			3.82000	200.08324	3.82000	200.02264			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS13(On 24/03/2020 Spot Bond				100.00000	0.00000	94.99978			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS13(On 31/01/2038 Spot Bond			3.78000	88.57868	3.78000	101.79047			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS13(On 31/01/2038 Spot Bond			4.03500	85.07811	4.03500	97.82662			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS13(On 31/01/2038 Spot Bond			3.56000	105.39980	3.56000	105.36856			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS13(On 31/03/2028 Spot Bond			3.47000	164.21161	3.47000	164.16349			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS13(On 07/12/2033 Spot Bond			3.59000	205.82971	3.59000	205.76864			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS14(On 31/03/2028 Spot Bond			3.60000	162.23307	3.60000	162.18496			0.00	0	0
Total FRS142 SPOT									0.00	0	0
Total For FRS142									0.00	0	0
FRS14(On 31/03/2028 Spot Bond			3.60000	162.23307	3.60000	162.18496			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0
FRS14(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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS144 On 31/03/2028 Spot Bond			3.89000	95.95419	3.89000	157.86924			0.00	0	0
Total FRS145 SPOT									0.00	0	0
Total For FRS145									0.00	0	0
FRS145 On 31/01/2025 Spot Bond			3.73000	115.08887	3.73000	115.05421			0.00	0	0
Total FRS146 SPOT									0.00	0	0
Total For FRS146									0.00	0	0
FRS146 On 31/01/2022 Spot Bond			3.19000	141.61539	3.19000	141.57485			0.00	0	0
Total FRS147 SPOT									0.00	0	0
Total For FRS147									0.00	0	0
FRS147 On 06/05/2021 Spot Bond				100.00000	0.00000	106.76000			0.00	0	0
Total FRS148 SPOT									0.00	0	0
Total For FRS148									0.00	0	0
FRS148 On 31/03/2028 Spot Bond			3.95000	157.04094	3.95000	156.99290			0.00	0	0
Total FRS149 SPOT									0.00	0	0
Total For FRS149									0.00	0	0
FRS149 On 31/03/2028 Spot Bond			3.99000	156.45981	3.99000	156.41176			0.00	0	0
Total FRS150 SPOT									0.00	0	0
Total For FRS150									0.00	0	0
FRS150 On 31/01/2025 Spot Bond			3.70000	115.33152	3.70000	115.29689			0.00	0	0
Total FRS151 SPOT									0.00	0	0
Total For FRS151									0.00	0	0
FRS151 On 31/03/2028 Spot Bond			3.96000	156.89541	3.96000	156.84738			0.00	0	0
Total FRS152 SPOT									0.00	0	0
Total For FRS152									0.00	0	0
FRS152 On 31/03/2028 Spot Bond			4.00000	156.31491	4.00000	156.26687			0.00	0	0
Total FRS153 SPOT									0.00	0	0
Total For FRS153									0.00	0	0
FRS153 On 08/08/2017 Spot Bond				100.00000	0.00000	101.70732			0.00	0	0
Total FRS154 SPOT									0.00	0	0
Total For FRS154									0.00	0	0
FRS154 On 19/09/2017 Spot Bond				100.00000	0.00000	100.80866			0.00	0	0
Total FRS155 SPOT									0.00	0	0
Total For FRS155									0.00	0	0
FRS155 On 03/10/2017 Spot Bond				100.00000	0.00000	100.50003			0.00	0	0
Total FRS156 SPOT									0.00	0	0
Total For FRS156									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS36 On 07/12/2023 Spot Bond			2.87000	117.85613	2.87000	287.60131			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			2.76000	118.57638	2.76000	289.35979			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			3.48000	113.95621	3.48000	278.07986			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			3.15000	98.88591	3.15000	141.82425			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	99.93000			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			2.68000	144.83256	2.68000	144.79310			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	101.96263			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			2.80000	114.85196	2.80000	114.82028			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	93.10882	104.97509	92.86616			0.00	0	0
Total FRS69 SPOT									0.00	0	0
Total For FRS69									0.00	0	0
FRS73 On 12/06/2017 Spot Bond			101.07593	91.48654	101.07593	91.26292			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	89.42942	100.44759	89.21308			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	89.90179	100.76967	89.68579			0.00	0	0
Total FRS76 SPOT									0.00	0	0
Total For FRS76									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			2.60000	119.82281	2.60000	119.79047			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			2.89000	94.31692	2.89000	122.07199			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	99.60241			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			2.92000	94.11706	2.92000	121.81322			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			3.67000	112.77338	3.67000	275.19206			0.00	0	30,000,000
Total FRS90 SPOT									0.00	0	30,000,000
Total For FRS90									0.00	0	30,000,000
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	101.87336			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	101.43588			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS97 SPOT									0.00	0	0
Total For FRS97									0.00	0	0
FRX17 On 15/09/2017 Spot Bond			7.89500	101.14340	7.89500	101.12218			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			8.20500	102.43082	8.20500	102.40832			0.00	0	0
Total FRX18 SPOT									0.00	0	0
Total For FRX18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRX19 On 15/11/2019 Spot Bond			8.46500	105.22424	8.46500	105.20014				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			8.71000	100.70323	8.71000	100.67977				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			9.40000	93.88890	9.40000	93.86547				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			9.63000	109.97479	9.63000	109.94638				0.00	0	0
Total FRX24 SPOT										0.00	0	0
Total For FRX24										0.00	0	0
FRX26 On 01/10/2026 Spot Bond			10.02000	97.50940	10.02000	97.48336				0.00	0	650,400,000
Total FRX26 SPOT										0.00	0	650,400,000
Total For FRX26										0.00	0	650,400,000
FRX27 On 07/03/2027 Spot Bond			10.03000	102.34762	10.03000	102.32040				0.00	0	240,300,000
Total FRX27 SPOT										0.00	0	240,300,000
Total For FRX27										0.00	0	240,300,000
FRX30 On 31/01/2030 Spot Bond			10.34500	98.09433	10.34500	98.06701				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			10.43500	94.88796	10.43500	94.86130				0.00	0	3,091,300,000
Total FRX31 SPOT										0.00	0	3,091,300,000
Total For FRX31										0.00	0	3,091,300,000
FRX32 On 31/03/2032 Spot Bond			10.35000	103.51554	10.35000	101.98152				0.00	0	286,100,000
Total FRX32 SPOT										0.00	0	286,100,000
Total For FRX32										0.00	0	286,100,000
FRX45 On 14/04/2045 Spot Bond			11.08500	73.78716	11.08500	73.76542				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	100.83740				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	100.92728				0.00	0	0
Total FS1A5 SPOT										0.00	0	0
Total For FS1A5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.22807				0.00	0	0
Total FS1B1 SPOT										0.00	0	0
Total For FS1B1										0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.92972				0.00	0	0
Total FS1C1 SPOT										0.00	0	0
Total For FS1C1										0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.05588				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	101.40632				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	101.43046				0.00	420,000,000	210,000,000
Total FS2A5 SPOT										0.00	420,000,000	210,000,000
Total For FS2A5										0.00	420,000,000	210,000,000
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.56639				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	101.60993				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	101.80143				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	10.11036	100.00000	10.08505				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	1.69624	100.00000	1.69199				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	56.00730	100.00000	55.87162			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	9.39647	100.00000	9.37370			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	1.57647	100.00000	1.57265			0.00	0	0
Total FS4A3U SPOT									0.00	0	0
Total For FS4A3U									0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4A4U SPOT									0.00	0	0
Total For FS4A4U									0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4A5U SPOT									0.00	0	0
Total For FS4A5U									0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4B1U SPOT									0.00	0	0
Total For FS4B1U									0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4C1U SPOT									0.00	0	0
Total For FS4C1U									0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4D1U SPOT									0.00	0	0
Total For FS4D1U									0.00	0	0
FS5A1L On 20/04/2019 Spot Bond			100.00000	21.28235	100.00000	21.23023			0.00	0	0
Total FS5A1U SPOT									0.00	0	0
Total For FS5A1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS5A2L On 20/04/2021 Spot Bond			100.00000	3.57059	100.00000	3.56184				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	0.59904	100.00000	0.59758				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/02/2021 Spot Bond			100.00000	3.57059	100.00000	3.56184				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/02/2042 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/02/2021 Spot Bond			100.00000	3.57059	100.00000	3.56184				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/02/2021 Spot Bond			100.00000	3.57059	100.00000	3.56184				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/02/2021 Spot Bond			100.00000	3.57059	100.00000	3.56184				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/02/2021 Spot Bond			100.00000	3.57059	100.00000	3.56184				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond				100.00000	0.00000	100.18596				0.00	0	0
Total GBL02 SPOT										0.00	0	0
Total For GBL02										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.50382				0.00	606,618,400	303,309,200
Total GH31A1 SPOT										0.00	606,618,400	303,309,200
Total For GH31A1										0.00	606,618,400	303,309,200
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.38163				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	101.39713				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GH31B On 25/02/2042 Spot Bond				100.00000	0.00000	101.49783				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	101.62169				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	101.69906				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0
GPT40 On 06/06/2017 Spot Bond				100.00000	0.00000	101.15027				0.00	0	65,000,000
Total GPT40 SPOT										0.00	0	65,000,000
Total For GPT40										0.00	0	65,000,000
GRB01 On 08/12/2019 Spot Bond			100.00000	17.42889	100.00000	17.38667				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	61.74645	100.00000	61.59687				0.00	0	0
Total GRB02U SPOT										0.00	0	0
Total For GRB02U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	30.69258	100.00000	30.61822				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	15.14050	100.00000	15.10259				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	23.62981	100.00000	23.57257				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	15.69360	100.00000	15.65559				0.00	0	0
Total GRB06U SPOT										0.00	0	0
Total For GRB06U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB07 On 31/01/2022 Spot Bond			100.00000	3.67242	100.00000	3.66546			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	79.17570	100.00000	79.00433			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	58.75879	100.00000	58.64732			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	39.94874	100.00000	39.90439			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	29.37940	100.00000	29.32366			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	17.75499	100.00000	17.73528			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	14.68970	100.00000	14.66183			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	7.89111	100.00000	7.88235			0.00	0	0
Total GRB16U SPOT									0.00	0	0
Total For GRB16U									0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	7.37280	100.00000	7.35881			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	3.51106	100.00000	3.50716			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	3.67242	100.00000	3.66546			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	16.77196	100.00000	16.71876			0.00	0	0
Total GRB20U SPOT									0.00	0	0
Total For GRB20U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB21 On 17/03/2021 Spot Bond			100.00000	12.07415	100.00000	12.03584			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	9.64271	100.00000	9.61212			0.00	0	0
Total GRB22U SPOT									0.00	0	0
Total For GRB22U									0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GRDB1 SPOT									0.00	0	0
Total For GRDB1									0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GRDC1 SPOT									0.00	0	0
Total For GRDC1									0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GRH1A2 SPOT									0.00	0	0
Total For GRH1A2									0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.21376			0.00	404,555,600	202,277,800
Total GRH1A3 SPOT									0.00	404,555,600	202,277,800
Total For GRH1A3									0.00	404,555,600	202,277,800
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	99.99995			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	99.99993			0.00	0	0
Total GRH1C SPOT									0.00	0	0
Total For GRH1C									0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total GRH1YU SPOT									0.00	0	0
Total For GRH1YU									0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	101.32831			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	101.97798			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	100.77778			0.00	0	0
Total GRT08 SPOT									0.00	0	0
Total For GRT08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT09 On 15/10/2018 Spot Bond				100.00000	0.00000	100.54310				0.00	0	0
Total GRT09 SPOT										0.00	0	0
Total For GRT09										0.00	0	0
GRT10 On 13/05/2019 Spot Bond				100.00000	0.00000	101.74135				0.00	0	0
Total GRT10 SPOT										0.00	0	0
Total For GRT10										0.00	0	0
GRT11 On 13/05/2021 Spot Bond				100.00000	0.00000	101.75219				0.00	0	0
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/03/2020 Spot Bond				100.00000	0.00000	101.14148				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond				100.00000	0.00000	100.17231				0.00	0	0
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond				100.00000	0.00000	101.04873				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	100.30254				0.00	200,000,000	117,000,000
Total GRT15 SPOT										0.00	200,000,000	117,000,000
Total For GRT15										0.00	200,000,000	117,000,000
GRT16 On 17/10/2021 Spot Bond				100.00000	0.00000	100.17692				0.00	0	0
Total GRT16 SPOT										0.00	0	0
Total For GRT16										0.00	0	0
GRT17 On 17/10/2023 Spot Bond			9.64000	102.65892	9.64000	102.63253				0.00	0	149,800,000
Total GRT17 SPOT										0.00	0	149,800,000
Total For GRT17										0.00	0	149,800,000
GRT18 On 13/03/2020 Spot Bond				100.00000	0.00000	101.04190				0.00	0	0
Total GRT18 SPOT										0.00	0	0
Total For GRT18										0.00	0	0
GRT19 On 14/03/2022 Spot Bond				100.00000	0.00000	101.27297				0.00	0	0
Total GRT19 SPOT										0.00	0	0
Total For GRT19										0.00	0	0
GRT20 On 03/04/2024 Spot Bond				100.00000	0.00000	100.83348				0.00	0	0
Total GRT20 SPOT										0.00	0	0
Total For GRT20										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT21 On 03/04/2024 Spot Bond			10.23000	99.84952	10.23000	98.37730				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 31/10/2017 Spot Bond				100.00000	0.00000	114.09589				0.00	0	0
Total HC1M1 SPOT										0.00	0	0
Total For HC1M1										0.00	0	0
HC1M2 On 31/10/2017 Spot Bond				100.00000	0.00000	109.14384				0.00	0	0
Total HC1M2 SPOT										0.00	0	0
Total For HC1M2										0.00	0	0
HC1M3 On 31/10/2017 Spot Bond				100.00000	0.00000	99.82117				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	100.48713				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	100.70782				0.00	1,660,328,400	830,164,200
Total HC3T1 SPOT										0.00	1,660,328,400	830,164,200
Total For HC3T1										0.00	1,660,328,400	830,164,200
HC4T1 On 15/12/2017 Spot Bond				100.00000	0.00000	100.97558				0.00	0	0
Total HC4T1 SPOT										0.00	0	0
Total For HC4T1										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	18.22315	100.00000	18.17752				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	101.05409				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	99.84092				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	98.92610				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB05 On 11/07/2019 Spot Bond				100.00000	0.00000	100.35420			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	100.35771			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	100.36191			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	8.78246	100.00000	8.76095			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	8.78246	100.00000	8.76095			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	9.31655	100.00000	9.29373			0.00	0	0
Total HM1C4U SPOT									0.00	0	0
Total For HM1C4U									0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	9.31655	100.00000	9.29373			0.00	0	0
Total HM1C5U SPOT									0.00	0	0
Total For HM1C5U									0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	10.00324	100.00000	9.97874			0.00	0	0
Total HM1D4U SPOT									0.00	0	0
Total For HM1D4U									0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	10.00324	100.00000	9.97874			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	10.84252	100.00000	10.81597			0.00	0	0
Total HM1E4U SPOT									0.00	0	0
Total For HM1E4U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
HPF04/ On 25/11/2020 Spot Bond			10.00000	107.34700	10.00000	107.31900			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	101.78402			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.00000	0.00000	101.87782			0.00	190,000,000	95,000,000
Total HPF07 SPOT									0.00	190,000,000	95,000,000
Total For HPF07									0.00	190,000,000	95,000,000
HPF08 On 15/04/2019 Spot Bond				100.00000	0.00000	100.20114			0.00	0	0
Total HPF08 SPOT									0.00	0	0
Total For HPF08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HPF09 On 15/04/2019 Spot Bond				100.00000	0.00000	100.18203				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	101.57784				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			8.40500	106.03657	8.40500	106.01246				0.00	0	4,890,000,000
Total HWAY20 SPOT										0.00	0	4,890,000,000
Total For HWAY20										0.00	0	4,890,000,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	18.18508	100.00000	18.14439				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			2.91000	287.04495	2.91000	286.96506				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			2.62000	121.87832	2.62000	297.41860				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			2.90000	100.12356	2.90000	100.09581				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			10.50000	92.27189	10.50000	92.24581				0.00	0	3,116,000,000
Total HWAY34 SPOT										0.00	0	3,116,000,000
Total For HWAY34										0.00	0	3,116,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.19024	100.00000	11.16520				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			10.49000	92.14824	10.49000	92.12222				0.00	0	468,000,000
Total HWAY35 SPOT										0.00	0	468,000,000
Total For HWAY35										0.00	0	468,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.19020	100.00000	11.16516				0.00	0	0
Total HWAY35/R209 SPOT										0.00	0	0
Total For HWAY35/R209										0.00	0	0
HWF08 On 15/07/2019 Spot Bond				100.00000	0.00000	100.17163				0.00	0	0
Total HWF08 SPOT										0.00	0	0
Total For HWF08										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWF09 On 19/09/2019 Spot Bond				100.00000	0.00000	100.93935			0.00	0	0
Total HWF09 SPOT									0.00	0	0
Total For HWF09									0.00	0	0
HWF10 On 30/09/2019 Spot Bond			100.00000	22.55527	100.00000	22.50063			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	107.34700	10.00000	107.31900			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			2.28000	127.50321	2.28000	127.46985		26,584,800,000,000.00	11,660,000,000	70,747,900,000	
Total I2025 SPOT								26,584,800,000,000.00	11,660,000,000	70,747,900,000	
Total For I2025								26,584,800,000,000.00	11,660,000,000	70,747,900,000	
I2029 On 31/03/2029 Spot Bond			2.28000	99.31914	2.28000	99.29322		11,445,600,000,000.00	5,020,000,000	18,071,842,500	
Total I2029 SPOT								11,445,600,000,000.00	5,020,000,000	18,071,842,500	
Total For I2029								11,445,600,000,000.00	5,020,000,000	18,071,842,500	
I2033 On 28/02/2033 Spot Bond			2.27000	104.91162	2.27000	104.88431		85,352,000,000,000.00	37,600,000,000	45,377,965,400	
Total I2033 SPOT								85,352,000,000,000.00	37,600,000,000	45,377,965,400	
Total For I2033								85,352,000,000,000.00	37,600,000,000	45,377,965,400	
I2038 On 31/01/2038 Spot Bond			2.21000	131.00410	2.20000	131.18579		2,674,100,000,000.00	1,210,000,000	200,762,800,000	
Total I2038 SPOT								2,674,100,000,000.00	1,210,000,000	200,762,800,000	
Total For I2038								2,674,100,000,000.00	1,210,000,000	200,762,800,000	
I2046 On 31/03/2046 Spot Bond			2.30000	127.37176	2.30000	127.33845		467,268,000,000,000.00	203,160,000,000	129,798,919,000	
Total I2046 SPOT								467,268,000,000,000.00	203,160,000,000	129,798,919,000	
Total For I2046								467,268,000,000,000.00	203,160,000,000	129,798,919,000	
I2050 On 31/12/2050 Spot Bond			2.30000	136.41923	2.30000	136.38347		1,127,000,000,000.00	490,000,000	86,189,704,100	
Total I2050 SPOT								1,127,000,000,000.00	490,000,000	86,189,704,100	
Total For I2050								1,127,000,000,000.00	490,000,000	86,189,704,100	
IBL22 On 15/03/2018 Spot Bond			8.45500	102.40618	8.45500	102.38314		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			2.75000	100.64338	2.75000	144.34642		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			8.57500	100.73152	8.57500	100.70842		0.00	0	0	
Total IBL39 SPOT								0.00	0	0	
Total For IBL39								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	101.15770			0.00	700,000,000	350,000,000
Total IBL42 SPOT									0.00	700,000,000	350,000,000
Total For IBL42									0.00	700,000,000	350,000,000
IBL43/J On 25/11/2020 Spot Bond			10.00000	107.34700	10.00000	107.31900			0.00	0	0
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/JIBAR									0.00	0	0
IBL45 On 21/12/2018 Spot Bond			8.88500	101.41677	8.88500	101.39256			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			9.18500	97.43559	9.18500	97.41143			0.00	0	27,200,000
Total IBL46 SPOT									0.00	0	27,200,000
Total For IBL46									0.00	0	27,200,000
IBL49 On 02/04/2018 Spot Bond			8.76500	99.21533	8.76500	99.19209			0.00	0	0
Total IBL49 SPOT									0.00	0	0
Total For IBL49									0.00	0	0
IBL49/F On 02/04/2018 Spot Bond			7.34000	100.46905	7.34000	100.44927			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			9.17500	101.85329	9.17500	101.82804			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	99.60930			0.00	0	0
Total IBL53 SPOT									0.00	0	0
Total For IBL53									0.00	0	0
IBL55 On 31/07/2018 Spot Bond			8.66500	101.23108	8.66500	101.20736			0.00	0	2,200,000
Total IBL55 SPOT									0.00	0	2,200,000
Total For IBL55									0.00	0	2,200,000
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	99.83248			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			8.62500	102.66968	8.62500	102.64572			0.00	0	0
Total IBL59 SPOT									0.00	0	0
Total For IBL59									0.00	0	0
IBL60 On 17/02/2024 Spot Bond			9.80000	104.12096	9.80000	104.09344			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	100.59130			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	100.00000			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	99.88751			0.00	0	0
Total IBL63 SPOT									0.00	0	0
Total For IBL63									0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	99.33783			0.00	0	0
Total IBL64 SPOT									0.00	0	0
Total For IBL64									0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	99.84296			0.00	0	0
Total IBL65 SPOT									0.00	0	0
Total For IBL65									0.00	0	0
IBL66 On 12/03/2018 Spot Bond				100.00000	0.00000	101.16302			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			3.48000	139.82288	3.48000	139.78173			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	100.76294			0.00	0	0
Total IBL68 SPOT									0.00	0	0
Total For IBL68									0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	38.62441	100.00000	38.52981			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	101.66458			0.00	0	0
Total IBL73 SPOT									0.00	0	0
Total For IBL73									0.00	0	0
IBL75 On 19/08/2020 Spot Bond				100.00000	0.00000	101.58450			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				107.94444	0.00000	101.84567			0.00	0	0
Total IBL76 SPOT									0.00	0	0
Total For IBL76									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL77 On 25/11/2020 Spot Bond				100.00000	0.00000	101.41261			0.00	0	400,000,000
Total IBL77 SPOT									0.00	0	400,000,000
Total For IBL77									0.00	0	400,000,000
IBL78 On 25/11/2022 Spot Bond			9.85000	104.97715	9.85000	104.94927			0.00	0	26,200,000
Total IBL78 SPOT									0.00	0	26,200,000
Total For IBL78									0.00	0	26,200,000
IBL79 On 27/01/2019 Spot Bond			8.45500	104.90334	8.45500	104.87934			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	32.02512	100.00000	31.94492			0.00	0	0
Total IBL80U SPOT									0.00	0	0
Total For IBL80U									0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	12.60373	100.00000	12.57217			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	99.87251			0.00	0	100,000,000
Total IBL82 SPOT									0.00	0	100,000,000
Total For IBL82									0.00	0	100,000,000
IBL83 On 22/03/2019 Spot Bond				100.00000	0.00000	100.83688			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	27.71050	100.00000	27.64264			0.00	0	0
Total IBL84U SPOT									0.00	0	0
Total For IBL84U									0.00	0	0
IBL85 On 20/05/2019 Spot Bond				100.00000	0.00000	101.94198			0.00	1,496,000,000	748,000,000
Total IBL85 SPOT									0.00	1,496,000,000	748,000,000
Total For IBL85									0.00	1,496,000,000	748,000,000
IBL86 On 20/05/2021 Spot Bond				100.00000	0.00000	101.61871			0.00	0	100,000,000
Total IBL86 SPOT									0.00	0	100,000,000
Total For IBL86									0.00	0	100,000,000
IBL87 On 20/05/2019 Spot Bond			8.75500	106.06068	8.75500	106.03557			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			9.15000	108.36212	9.15000	108.33535			0.00	0	0
Total IBL88 SPOT									0.00	0	0
Total For IBL88									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL88/F On 20/05/2021 Spot Bond			100.00000	17.98573	100.00000	17.94549				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	101.50483				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	24.86678	100.00000	24.80452				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	101.31800				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	100.32733				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	101.53934				0.00	1,228,000,000	614,000,000
Total IBL93 SPOT										0.00	1,228,000,000	614,000,000
Total For IBL93										0.00	1,228,000,000	614,000,000
IBL94 On 06/09/2019 Spot Bond				100.00000	0.00000	101.47181				0.00	0	0
Total IBL94 SPOT										0.00	0	0
Total For IBL94										0.00	0	0
IBL95 On 12/09/2021 Spot Bond				100.00000	0.00000	101.08339				0.00	0	0
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0
IBL96 On 21/09/2019 Spot Bond				100.00000	0.00000	100.83174				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	100.54388				0.00	0	0
Total IBL97 SPOT										0.00	0	0
Total For IBL97										0.00	0	0
IBL98 On 03/10/2023 Spot Bond				100.00000	0.00000	100.56806				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			8.62500	100.94382	8.62500	100.92053				0.00	0	72,000,000
Total IBL99 SPOT										0.00	0	72,000,000
Total For IBL99										0.00	0	72,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDC01L On 08/11/2026 Spot Bond			100.00000	0.04391	100.00000	0.04381			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	99.81392			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			9.47000	96.79690	9.47000	96.77244			0.00	0	48,000,000
Total IDCG03 SPOT									0.00	0	48,000,000
Total For IDCG03									0.00	0	48,000,000
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	101.39252			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	101.35825			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			10.53000	98.98999	10.53000	98.96194			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	101.74117			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			11.40500	104.22290	11.40500	104.17651			0.00	0	0
Total IDCG08 SPOT									0.00	0	0
Total For IDCG08									0.00	0	0
IDCG09 On 05/12/2019 Spot Bond				100.00000	0.00000	101.23642			0.00	0	0
Total IDCG09 SPOT									0.00	0	0
Total For IDCG09									0.00	0	0
IDCG10 On 05/12/2021 Spot Bond				100.00000	0.00000	101.25387			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			10.63000	105.19724	10.63000	105.16731			0.00	0	0
Total IDCG11 SPOT									0.00	0	0
Total For IDCG11									0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	100.08694	5.00000	100.07356			0.00	0	0
Total IDCP04 SPOT									0.00	0	0
Total For IDCP04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP05 On 14/03/2018 Spot Bond			4.00000	100.46385	4.00000	100.45304			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	100.09744	4.00000	100.08661			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			8.93000	102.12070	8.93000	102.09620			0.00	0	0
Total IFC01 SPOT									0.00	0	0
Total For IFC01									0.00	0	0
IFC02 On 14/04/2021 Spot Bond			7.86000	103.31621	7.86000	103.29445			0.00	0	0
Total IFC02 SPOT									0.00	0	0
Total For IFC02									0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	8.09752	100.00000	8.07790			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	80.21978	100.00000	80.04386			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	65.95997	100.00000	65.79480			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	5.78733	100.00000	5.77635			0.00	0	0
Total IN276U SPOT									0.00	0	0
Total For IN276U									0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	10.71698	100.00000	10.69073			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	17.70575	100.00000	17.66142			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	20.39292	100.00000	20.34297			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	10.77828	100.00000	10.75430			0.00	0	0
Total IN289U SPOT									0.00	0	0
Total For IN289U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN306U On 24/06/2020 Spot Bond			100.00000	14.13768	100.00000	14.10343				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	31.33972	100.00000	31.26380				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	89.08963	100.00000	88.88050				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	89.39332	100.00000	89.18782				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	14.58063	100.00000	14.54412				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	14.36780	100.00000	14.33299				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN331U On 04/12/2019 Spot Bond			100.00000	18.72890	100.00000	18.68354				0.00	0	0
Total IN331U SPOT										0.00	0	0
Total For IN331U										0.00	0	0
IN332U On 04/12/2019 Spot Bond			100.00000	9.76829	100.00000	9.74462				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	13.31350	100.00000	13.28124				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	63.45666	100.00000	63.30293				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	63.60033	100.00000	63.44625				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	8.73972	100.00000	8.72038				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	9.68092	100.00000	9.65926				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	56.94096	100.00000	56.80150				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	13.93832	100.00000	13.90730				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	86.31830	100.00000	86.11986				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	1.56884	100.00000	1.56504				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	100.93282				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	84.54965				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	107.34700	10.00000	107.31900				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	100.91438				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	103.35806				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	95.61439				0.00	0	0
Total ING335 SPOT										0.00	0	0
Total For ING335										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	102.26292				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	101.35072				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	102.28215				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			11.51000	106.35583	11.51000	106.32295				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	107.34700	10.00000	107.31900				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	100.57583				0.00	0	0
Total IPF07 SPOT										0.00	0	0
Total For IPF07										0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.54936				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	100.55654				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	39.94098	100.00000	39.84317				0.00	0	0
Total IPF11 SPOT										0.00	0	0
Total For IPF11										0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	100.17269				0.00	0	0
Total IPF12 SPOT										0.00	0	0
Total For IPF12										0.00	0	0
IPF13 On 04/12/2020 Spot Bond				100.00000	0.00000	101.24728				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	100.95343				0.00	0	0
Total IPF14 SPOT										0.00	0	0
Total For IPF14										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IPF15 On 17/12/2020 Spot Bond				100.00000	0.00000	100.97977				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	100.99556				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	100.84130				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	100.85047				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	100.85964				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPF20 On 17/03/2020 Spot Bond				100.00000	0.00000	100.95140				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	100.98512				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	101.88585				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			9.54000	103.48908	9.54000	103.46244				0.00	0	1,851,100,000
Total IPL10 SPOT										0.00	0	1,851,100,000
Total For IPL10										0.00	0	1,851,100,000
IPL11 On 24/05/2022 Spot Bond				100.00000	0.00000	101.55119				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			8.50500	101.23373	8.50500	101.21097				0.00	0	422,000,000
Total IPL6 SPOT										0.00	0	422,000,000
Total For IPL6										0.00	0	422,000,000
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	73.62471	100.00000	73.48340				0.00	0	0
Total IPL6/R203 SPOT										0.00	0	0
Total For IPL6/R203										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.49523			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	58.45672	100.00000	58.31355			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	100.67718			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	13.97338	100.00000	13.93916			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	101.34390			0.00	0	500,000,000
Total IPL9 SPOT									0.00	0	500,000,000
Total For IPL9									0.00	0	500,000,000
IV015 On 20/09/2022 Spot Bond				100.00000	0.00000	101.24908			0.00	1,740,000,000	1,170,000,000
Total IV015 SPOT									0.00	1,740,000,000	1,170,000,000
Total For IV015									0.00	1,740,000,000	1,170,000,000
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	100.64338	2.75000	100.63579			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			5.51000	136.11155	5.51000	136.06424			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	100.38467			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	99.94708			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	99.50321			0.00	0	0
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	99.48724				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			4.28000	109.78192	4.28000	110.70554				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			4.28000	109.69040	4.28000	110.70554				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	101.22333				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	103.75102				0.00	0	0
Total IV032 SPOT										0.00	0	0
Total For IV032										0.00	0	0
IV033 On 11/02/2021 Spot Bond				100.00000	0.00000	102.26282				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			11.41000	105.70060	11.41000	105.66821				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	100.59761				0.00	0	0
Total IV035 SPOT										0.00	0	0
Total For IV035										0.00	0	0
IV036 On 22/07/2021 Spot Bond				100.00000	0.00000	100.03033				0.00	0	0
Total IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0
IV038 On 23/09/2021 Spot Bond				100.00000	0.00000	101.05165				0.00	0	0
Total IV038 SPOT										0.00	0	0
Total For IV038										0.00	0	0
IV039 On 31/01/2022 Spot Bond			4.93000	126.70189	4.93000	131.20078				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	100.86202				0.00	0	55,000,000
Total IV040 SPOT										0.00	0	55,000,000
Total For IV040										0.00	0	55,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV041 On 29/09/2021 Spot Bond			11.76000	101.59745	11.76000	101.56590			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	102.03729			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			11.65000	110.19269	11.65000	108.27867			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	99.79020			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			5.18000	117.92714	5.18000	129.78371			0.00	0	0
Total IV045 SPOT									0.00	0	0
Total For IV045									0.00	0	0
IV057U On 14/07/2018 Spot Bond			100.00000	33.74654	100.00000	33.66389			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			9.25500	104.08306	9.25500	104.05706			0.00	0	0
Total IV08 SPOT									0.00	0	0
Total For IV08									0.00	0	0
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	100.51130			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	1.99245	100.00000	1.98867			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			4.26000	152.60134	4.26000	152.55339			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA672 On 11/05/2017 Spot Bond			7.60000	99.68864	7.60000	99.56464			0.00	0	0
Total IVA672 SPOT									0.00	0	0
Total For IVA672									0.00	0	0
IVA673 On 18/05/2017 Spot Bond			7.60000	99.54401	7.60000	99.42037			0.00	0	0
Total IVA673 SPOT									0.00	0	0
Total For IVA673									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA676 On 08/06/2017 Spot Bond			7.75000	99.09525	7.75000	98.97030			0.00	0	0
Total IVA676 SPOT									0.00	0	0
Total For IVA676									0.00	0	0
IVA677 On 15/06/2017 Spot Bond			7.75000	98.94951	7.75000	98.82493			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	98.49598	7.85000	98.37095			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	98.35014	7.85000	98.22548			0.00	0	0
Total IVA681 SPOT									0.00	0	0
Total For IVA681									0.00	0	0
IVA682 On 20/07/2017 Spot Bond			7.85000	98.20474	7.85000	98.08044			0.00	0	0
Total IVA682 SPOT									0.00	0	0
Total For IVA682									0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IVC002 SPOT									0.00	0	0
Total For IVC002									0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	107.34700	10.00000	107.31900			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	101.35743			0.00	0	0
Total IVC016 SPOT									0.00	0	0
Total For IVC016									0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	100.48164			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	100.32931			0.00	0	0
Total IVC019 SPOT									0.00	0	0
Total For IVC019									0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	100.18060			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	100.55991			0.00	0	0
Total IVC027 SPOT									0.00	0	0
Total For IVC027									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC029 SPOT										0.00	0	0
Total For IVC029										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	100.64516				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	100.65916				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	95.98506				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			9.22500	102.66843	9.22500	102.64285				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	26.56730	100.00000	26.50785				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	21.74044	100.00000	21.68719				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			9.28000	102.59086	9.28000	102.56516				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	99.83636				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	100.14331				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	102.29179				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	101.60219				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	101.34236				0.00	0	0
Total IVC050 SPOT										0.00	0	0
Total For IVC050										0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.00000	0.00000	99.80753				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	101.82750				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	100.74752				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC058 On 03/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC058 SPOT										0.00	0	0
Total For IVC058										0.00	0	0
IVC060 On 31/07/2018 Spot Bond				100.00000	0.00000	99.83355				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	100.57426				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	102.05547				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC064 On 15/09/2018 Spot Bond				100.00000	0.00000	101.24450				0.00	0	0
Total IVC064 SPOT										0.00	0	0
Total For IVC064										0.00	0	0
IVC065 On 10/09/2018 Spot Bond				100.00000	0.00000	101.18873				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	89.36303	100.00000	89.15127				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	99.79118				0.00	0	0
Total IVC067 SPOT										0.00	0	0
Total For IVC067										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC070 On 20/01/2019 Spot Bond				100.00000	0.00000	100.50696			0.00	500,000,000	250,000,000
Total IVC070 SPOT									0.00	500,000,000	250,000,000
Total For IVC070									0.00	500,000,000	250,000,000
IVC075 On 21/04/2019 Spot Bond				100.00000	0.00000	100.09785			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	99.97911			0.00	500,000,000	250,000,000
Total IVC077 SPOT									0.00	500,000,000	250,000,000
Total For IVC077									0.00	500,000,000	250,000,000
IVC078 On 23/05/2017 Spot Bond				100.00000	0.00000	101.57058			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	101.57058			0.00	0	0
Total IVC079 SPOT									0.00	0	0
Total For IVC079									0.00	0	0
IVC081 On 14/07/2019 Spot Bond				100.00000	0.00000	100.18646			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	13.78873	100.00000	13.75496			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	99.82539			0.00	0	0
Total IVC083 SPOT									0.00	0	0
Total For IVC083									0.00	0	0
IVC086 On 15/08/2017 Spot Bond				100.00000	0.00000	101.80299			0.00	940,000,000	470,000,000
Total IVC086 SPOT									0.00	940,000,000	470,000,000
Total For IVC086									0.00	940,000,000	470,000,000
IVC087 On 07/10/2018 Spot Bond				100.00000	0.00000	100.35763			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	100.31181			0.00	0	0
Total IVC088 SPOT									0.00	0	0
Total For IVC088									0.00	0	0
IVC089 On 31/10/2018 Spot Bond				100.00000	0.00000	99.84659			0.00	0	0
Total IVC089 SPOT									0.00	0	0
Total For IVC089									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC090 On 31/10/2018 Spot Bond				100.00000	0.00000	99.84378			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	101.57553			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	101.51025			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			10.13000	106.58130	10.13000	106.55238			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	100.72086			0.00	0	100,000,000
Total IVC097 SPOT									0.00	0	100,000,000
Total For IVC097									0.00	0	100,000,000
IVC098 On 14/06/2018 Spot Bond			8.62500	103.62426	8.62500	103.60023			0.00	0	0
Total IVC098 SPOT									0.00	0	0
Total For IVC098									0.00	0	0
IVC101 On 24/01/2019 Spot Bond				100.00000	0.00000	100.02188			0.00	0	0
Total IVC101 SPOT									0.00	0	0
Total For IVC101									0.00	0	0
IVC102 On 31/01/2020 Spot Bond				100.00000	0.00000	99.81469			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	100.73175			0.00	0	0
Total IVC103 SPOT									0.00	0	0
Total For IVC103									0.00	0	0
IVC105 On 08/03/2020 Spot Bond				100.00000	0.00000	101.24961			0.00	0	0
Total IVC105 SPOT									0.00	0	0
Total For IVC105									0.00	0	0
IVC106 On 13/03/2020 Spot Bond				100.00000	0.00000	101.11229			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	100.57549			0.00	0	0
Total IVC107 SPOT									0.00	0	0
Total For IVC107									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC108 On 29/07/2019 Spot Bond				100.00000	0.00000	100.37200			0.00	0	0
Total IVC108 SPOT									0.00	0	0
Total For IVC108									0.00	0	0
IVC68U On 07/12/2021 Spot Bond			100.00000	4.07675	100.00000	4.06901			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	60.50836	100.00000	60.36178			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	42.06278	100.00000	41.96088			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	5.89268	100.00000	5.88150			0.00	0	0
Total IVC80U SPOT									0.00	0	0
Total For IVC80U									0.00	0	0
IVC84U On 01/08/2022 Spot Bond			100.00000	2.59926	100.00000	2.59433			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	2.54553	100.00000	2.54070			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	2.15787	100.00000	2.15378			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	4.11564	100.00000	4.10783			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	2.05782	100.00000	2.05392			0.00	0	0
Total IVC96U SPOT									0.00	0	0
Total For IVC96U									0.00	0	0
IVC99U On 14/12/2022 Spot Bond			100.00000	2.01146	100.00000	2.00764			0.00	0	0
Total IVC99U SPOT									0.00	0	0
Total For IVC99U									0.00	0	0
JAS01 On 31/01/2019 Spot Bond				100.00000	0.00000	99.80723			0.00	0	0
Total JAS01 SPOT									0.00	0	0
Total For JAS01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.14967			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	101.11696			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	101.29309			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	100.67740			0.00	0	0
Total KAP005 SPOT									0.00	0	0
Total For KAP005									0.00	0	0
KAP006 On 29/06/2021 Spot Bond				100.00000	0.00000	100.71723			0.00	0	250,000,000
Total KAP006 SPOT									0.00	0	250,000,000
Total For KAP006									0.00	0	250,000,000
KAP007 On 26/10/2021 Spot Bond			9.68000	101.96149	9.68000	101.93502			0.00	0	269,900,000
Total KAP007 SPOT									0.00	0	269,900,000
Total For KAP007									0.00	0	269,900,000
KAP008 On 28/11/2019 Spot Bond				100.00000	0.00000	101.44133			0.00	600,000,000	340,000,000
Total KAP008 SPOT									0.00	600,000,000	340,000,000
Total For KAP008									0.00	600,000,000	340,000,000
KAP04U On 01/07/2019 Spot Bond			100.00000	23.45708	100.00000	23.39964			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	101.48727			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	99.80623			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	102.40000			0.00	0	0
Total KSB009 SPOT									0.00	0	0
Total For KSB009									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KW01 On 31/10/2027 Spot Bond			9.08000	129.39101	9.08000	129.35928			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	100.74747			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	100.89520			0.00	128,000,000	123,000,000
Total LBK07 SPOT									0.00	128,000,000	123,000,000
Total For LBK07									0.00	128,000,000	123,000,000
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	99.92819			0.00	1,400,000,000	700,000,000
Total LBK08 SPOT									0.00	1,400,000,000	700,000,000
Total For LBK08									0.00	1,400,000,000	700,000,000
LBK08/ On 30/10/2019 Spot Bond			100.00000	18.76257	100.00000	18.71611			0.00	0	0
Total LBK08/JIBAR SPOT									0.00	0	0
Total For LBK08/JIBAR									0.00	0	0
LBK11 On 28/11/2019 Spot Bond			9.75500	103.64048	9.75500	103.61322			0.00	0	200,000,000
Total LBK11 SPOT									0.00	0	200,000,000
Total For LBK11									0.00	0	200,000,000
LBK11/ On 28/11/2019 Spot Bond			9.62000	103.94309	9.62000	103.91611			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	101.58395	9.71000	101.55735			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	59.32088	100.00000	59.17560			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	100.37432			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	101.44089			0.00	0	0
Total LBK16 SPOT									0.00	0	0
Total For LBK16									0.00	0	0
LBK17 On 22/03/2020 Spot Bond				100.00000	0.00000	100.86882			0.00	1,640,000,000	820,000,000
Total LBK17 SPOT									0.00	1,640,000,000	820,000,000
Total For LBK17									0.00	1,640,000,000	820,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LBK18 On 22/03/2022 Spot Bond				100.00000	0.00000	100.76488				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	100.79888				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			8.71500	101.20118	8.71500	101.17763				0.00	0	3,493,000,000
Total LGL02 SPOT										0.00	0	3,493,000,000
Total For LGL02										0.00	0	3,493,000,000
LGL03 On 03/04/2018 Spot Bond			9.35500	98.96521	9.35500	98.94049				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			9.63500	100.46843	9.63500	100.44232				0.00	0	602,600,000
Total LGL04 SPOT										0.00	0	602,600,000
Total For LGL04										0.00	0	602,600,000
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	101.17057				0.00	0	0
Total LGL05 SPOT										0.00	0	0
Total For LGL05										0.00	0	0
LGL06 On 04/10/2022 Spot Bond			9.95000	101.63114	9.95000	101.60419				0.00	0	2,604,300,000
Total LGL06 SPOT										0.00	0	2,604,300,000
Total For LGL06										0.00	0	2,604,300,000
LGL07 On 04/10/2022 Spot Bond				100.00000	0.00000	100.88328				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	102.46772				0.00	0	0
Total LHL17 SPOT										0.00	0	0
Total For LHL17										0.00	0	0
LHL18 On 14/11/2018 Spot Bond			12.95500	106.47687	12.95500	106.43996				0.00	0	0
Total LHL18 SPOT										0.00	0	0
Total For LHL18										0.00	0	0
LHL19 On 14/11/2019 Spot Bond			13.75500	107.55718	13.75500	107.51766				0.00	0	0
Total LHL19 SPOT										0.00	0	0
Total For LHL19										0.00	0	0
LHL22 On 13/09/2017 Spot Bond				100.00000	0.00000	101.15873				0.00	0	0
Total LHL22 SPOT										0.00	0	0
Total For LHL22										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LHL26 On 13/11/2020 Spot Bond				100.00000	0.00000	102.60150				0.00	0	0
Total LHL26 SPOT										0.00	0	0
Total For LHL26										0.00	0	0
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	103.55631				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	101.58803				0.00	0	0
Total LRFA2 SPOT										0.00	0	0
Total For LRFA2										0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total LRFB1 SPOT										0.00	0	0
Total For LRFB1										0.00	0	0
LRFB2 On 20/11/2019 Spot Bond				100.00000	0.00000	102.09569				0.00	1,060,000,000	530,000,000
Total LRFB2 SPOT										0.00	1,060,000,000	530,000,000
Total For LRFB2										0.00	1,060,000,000	530,000,000
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total LRFC1 SPOT										0.00	0	0
Total For LRFC1										0.00	0	0
LRFC2 On 20/11/2019 Spot Bond				100.00000	0.00000	101.78680				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	101.69386				0.00	0	0
Total MAQ090 SPOT										0.00	0	0
Total For MAQ090										0.00	0	0
MAQ09 On 11/12/2017 Spot Bond				100.00000	0.00000	101.05870				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	99.72885				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	99.93585				0.00	0	0
Total MAQ096 SPOT										0.00	0	0
Total For MAQ096										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ09 On 15/06/2017 Spot Bond				100.00000	0.00000	98.93939			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	100.00000			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	101.18616			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	100.97610			0.00	0	0
Total MAQ0A3 SPOT									0.00	0	0
Total For MAQ0A3									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	101.02310			0.00	0	0
Total MAQ0A4 SPOT									0.00	0	0
Total For MAQ0A4									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	101.14819			0.00	0	0
Total MAQ0A5 SPOT									0.00	0	0
Total For MAQ0A5									0.00	0	0
MAQ0J On 28/02/2020 Spot Bond				100.00000	0.00000	101.15546			0.00	0	0
Total MAQ0J1 SPOT									0.00	0	0
Total For MAQ0J1									0.00	0	0
MAQ0J On 28/12/2020 Spot Bond				100.00000	0.00000	101.11453			0.00	0	0
Total MAQ0J2 SPOT									0.00	0	0
Total For MAQ0J2									0.00	0	0
MAQ10 On 19/05/2017 Spot Bond			100.00000	94.07216	100.00000	93.83033		000,000,000,000,000.00	60,000,000,000	30,000,000,000	
Total MAQ100 SPOT								10,000,000,000,000.00	60,000,000,000	30,000,000,000	
Total For MAQ100								10,000,000,000,000.00	60,000,000,000	30,000,000,000	
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	100.81325			0.00	0	0
Total MBF030 SPOT									0.00	0	0
Total For MBF030									0.00	0	0
MBF04 On 07/08/2017 Spot Bond				100.00000	0.00000	101.90792			0.00	0	0
Total MBF042 SPOT									0.00	0	0
Total For MBF042									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF04: On 13/04/2018 Spot Bond				100.00000	0.00000	100.53451			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	101.60166			0.00	1,490,000,000	745,000,000
Total MBF046 SPOT									0.00	1,490,000,000	745,000,000
Total For MBF046									0.00	1,490,000,000	745,000,000
MBF04: On 07/06/2019 Spot Bond				100.00000	0.00000	101.75028			0.00	556,200,000	1,278,100,000
Total MBF047 SPOT									0.00	556,200,000	1,278,100,000
Total For MBF047									0.00	556,200,000	1,278,100,000
MBF04: On 14/03/2019 Spot Bond				100.00000	0.00000	101.63437			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	101.55884			0.00	0	0
Total MBF050 SPOT									0.00	0	0
Total For MBF050									0.00	0	0
MBF05: On 16/05/2019 Spot Bond				100.00000	0.00000	101.96409			0.00	0	0
Total MBF051 SPOT									0.00	0	0
Total For MBF051									0.00	0	0
MBF05: On 16/05/2019 Spot Bond			100.00000	33.10589	100.00000	33.02299			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	100.63983			0.00	0	0
Total MBF052 SPOT									0.00	0	0
Total For MBF052									0.00	0	0
MBF05: On 28/09/2019 Spot Bond				100.00000	0.00000	101.22266			0.00	0	0
Total MBF053 SPOT									0.00	0	0
Total For MBF053									0.00	0	0
MBF05: On 27/03/2018 Spot Bond				100.00000	0.00000	100.65812			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	100.68938			0.00	2,212,000,000	1,106,000,000
Total MBF055 SPOT									0.00	2,212,000,000	1,106,000,000
Total For MBF055									0.00	2,212,000,000	1,106,000,000
MBLSA On 30/10/2017 Spot Bond			2.30000	98.84175	2.30000	99.06122			0.00	0	0
Total MBLSA2 SPOT									0.00	0	0
Total For MBLSA2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBLSA On 11/12/2017 Spot Bond				100.00000	0.00000	96.58781			0.00	0	0
Total MBLSA3 SPOT									0.00	0	0
Total For MBLSA3									0.00	0	0
MBP03 On 12/09/2019 Spot Bond				100.00000	0.00000	101.04865			0.00	0	0
Total MBP035 SPOT									0.00	0	0
Total For MBP035									0.00	0	0
MBP03 On 11/04/2020 Spot Bond				100.00000	0.00000	100.33558			0.00	0	0
Total MBP036 SPOT									0.00	0	0
Total For MBP036									0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000	84.03221	100.00000	83.84208			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	81.79454	100.00000	81.61437			0.00	0	0
Total MBP30U SPOT									0.00	0	0
Total For MBP30U									0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	81.81262	100.00000	81.63241			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	66.07128	100.00000	65.90583			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	99.84575			0.00	0	0
Total MBP34 SPOT									0.00	0	0
Total For MBP34									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.85500	100.56121	8.85500	100.53741			0.00	0	15,300,000
Total MBSA01 SPOT									0.00	0	15,300,000
Total For MBSA01									0.00	0	15,300,000
MBSA0 On 16/04/2019 Spot Bond			8.00000	102.09705	8.00000	102.07517			0.00	0	0
Total MBSA01/R204 SPOT									0.00	0	0
Total For MBSA01/R204									0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.90500	100.26219	8.90500	100.23833			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	100.25334	8.91000	100.22946			0.00	0	0
Total MBSA02/R204 SPOT									0.00	0	0
Total For MBSA02/R204									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	102.68591				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	102.78770				0.00	0	0
Total MEFSA6 SPOT										0.00	0	0
Total For MEFSA6										0.00	0	0
MEFSB On 05/01/2019 Spot Bond			8.87500	103.55631	8.87500	103.53147				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			9.53500	104.80588	9.53500	104.77891				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	100.85683				0.00	0	0
Total MFS1A2 SPOT										0.00	0	0
Total For MFS1A2										0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.55500	102.35943	9.55500	102.47166				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			9.31500	103.46830	9.31500	103.44214				0.00	0	0
Total MIIL02 SPOT										0.00	0	0
Total For MIIL02										0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	100.36280				0.00	0	0
Total MMIG01 SPOT										0.00	0	0
Total For MMIG01										0.00	0	0
MMIG0 On 17/03/2026 Spot Bond			9.41000	104.96199	9.41000	103.14242				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	100.92980				0.00	0	0
Total MMIG03 SPOT										0.00	0	0
Total For MMIG03										0.00	0	0
MMIG0 On 12/08/2030 Spot Bond			11.73000	99.37932	11.73000	99.96627				0.00	0	0
Total MMIG04 SPOT										0.00	0	0
Total For MMIG04										0.00	0	0
MMIG0 On 12/08/2017 Spot Bond			10.75000	102.17984	10.75000	102.56190				0.00	0	1,096,200,000
Total MMIG05 SPOT										0.00	0	1,096,200,000
Total For MMIG05										0.00	0	1,096,200,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MQB02 On 31/05/2017 Spot Bond			9.01500	103.34910	9.01500	103.32380				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			9.01500	103.07918	9.01500	103.05422				0.00	0	55,790,000
Total MTN04 SPOT										0.00	0	55,790,000
Total For MTN04										0.00	0	55,790,000
MTN08 On 19/04/2019 Spot Bond			100.00000	28.68447	100.00000	28.61422				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	28.21458	100.00000	28.15213				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
MWAR(On 22/11/2019 Spot Bond				100.00000	0.00000	101.58863				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	12.70527	100.89771	12.67320				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	12.82858	100.61875	12.79628				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.88114				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	100.98701				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	110.46711				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	11.87971	100.00000	11.85094				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	12.69703	100.00000	12.66628				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			10.40000	94.72262	10.40000	94.69609				0.00	0	108,600,000
Total NAM01 SPOT										0.00	0	108,600,000
Total For NAM01										0.00	0	108,600,000
NAM02 On 29/06/2020 Spot Bond			9.36000	103.71839	9.36000	103.69233				0.00	0	1,000,000
Total NAM02 SPOT										0.00	0	1,000,000
Total For NAM02										0.00	0	1,000,000
NAM03 On 01/08/2023 Spot Bond			9.75000	103.73339	9.75000	103.70611				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			10.48000	102.58062	10.48000	102.55168				0.00	0	24,400,000
Total NAM04 SPOT										0.00	0	24,400,000
Total For NAM04										0.00	0	24,400,000
NBK11A On 28/11/2020 Spot Bond			8.74500	104.18675	8.74500	104.16212				0.00	0	2,200,000
Total NBK11A SPOT										0.00	0	2,200,000
Total For NBK11A										0.00	0	2,200,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK12/ On 19/03/2021 Spot Bond			9.42000	100.82300	9.42000	100.79778			0.00	0	3,400,000
Total NBK12A SPOT									0.00	0	3,400,000
Total For NBK12A									0.00	0	3,400,000
NBK12/ On 19/03/2021 Spot Bond			9.38000	100.95106	9.38000	100.92591			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			9.50000	102.13090	9.50000	102.10515			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			9.01000	103.93198	9.01000	104.02056			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			9.46000	99.23640	9.46000	99.21107			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	101.53077			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			10.38000	96.93249	10.38000	96.90540			0.00	0	860,000,000
Total NBK16A SPOT									0.00	0	860,000,000
Total For NBK16A									0.00	0	860,000,000
NBK17/ On 22/04/2026 Spot Bond			10.78000	95.40271	10.78000	95.37535			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			9.18500	103.89597	9.18500	103.87034			0.00	0	58,000,000
Total NBK18A SPOT									0.00	0	58,000,000
Total For NBK18A									0.00	0	58,000,000
NBK19/ On 01/06/2022 Spot Bond			9.61000	103.96730	9.61000	103.94049			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	100.69081			0.00	0	770,000,000
Total NBK19B SPOT									0.00	0	770,000,000
Total For NBK19B									0.00	0	770,000,000
NBK19I On 26/06/2017 Spot Bond			100.00000	87.44963	100.00000	87.24483			0.00	0	0
Total NBK19B/JIBAR SPOT									0.00	0	0
Total For NBK19B/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
NBK20/ On 01/06/2026 Spot Bond			10.58000	102.86854	10.58000	102.83941			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	98.80353			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			11.13000	99.74355	11.13000	99.71371			0.00	0	0
Total NBK21A SPOT									0.00	0	0
Total For NBK21A									0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	101.84441			0.00	0	0
Total NBK21B SPOT									0.00	0	0
Total For NBK21B									0.00	0	0
NBK22/ On 19/11/2022 Spot Bond			9.84000	105.34935	9.84000	105.32140			0.00	0	65,700,000
Total NBK22A SPOT									0.00	0	65,700,000
Total For NBK22A									0.00	0	65,700,000
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	101.87491			0.00	1,200,000,000	710,000,000
Total NBK22B SPOT									0.00	1,200,000,000	710,000,000
Total For NBK22B									0.00	1,200,000,000	710,000,000
NBK23/ On 19/11/2025 Spot Bond			10.33000	106.63463	10.33000	106.60496			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	101.84463			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24/ On 19/11/2027 Spot Bond			10.93000	104.78738	10.93000	104.75658			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	101.74039			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25/ On 17/02/2023 Spot Bond			9.74000	105.98369	9.74000	105.95586			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	101.77306			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK26/ On 10/05/2023 Spot Bond			100.00000	16.19255	100.00000	16.15632			0.00	0	0
Total NBK26A SPOT									0.00	0	0
Total For NBK26A									0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.00000	0.00000	100.02430			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27/ On 10/05/2026 Spot Bond			10.12000	111.14187	10.12000	111.11156			0.00	0	22,000,000
Total NBK27A SPOT									0.00	0	22,000,000
Total For NBK27A									0.00	0	22,000,000
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	101.62389			0.00	0	0
Total NBK27B SPOT									0.00	0	0
Total For NBK27B									0.00	0	0
NBK28/ On 02/08/2023 Spot Bond			9.75000	103.46427	9.75000	103.43706			0.00	0	54,000,000
Total NBK28A SPOT									0.00	0	54,000,000
Total For NBK28A									0.00	0	54,000,000
NBK28I On 19/11/2020 Spot Bond				100.00000	0.00000	101.56702			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29/ On 31/07/2026 Spot Bond			10.38000	103.13580	10.38000	103.10697			0.00	0	35,400,000
Total NBK29A SPOT									0.00	0	35,400,000
Total For NBK29A									0.00	0	35,400,000
NBK29I On 18/02/2019 Spot Bond				100.00000	0.00000	101.83350			0.00	840,000,000	439,000,000
Total NBK29B SPOT									0.00	840,000,000	439,000,000
Total For NBK29B									0.00	840,000,000	439,000,000
NBK30/ On 20/02/2024 Spot Bond			9.54000	101.99392	9.54000	101.96767			0.00	0	222,600,000
Total NBK30A SPOT									0.00	0	222,600,000
Total For NBK30A									0.00	0	222,600,000
NBK30I On 18/02/2021 Spot Bond				100.00000	0.00000	101.61069			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	101.70113			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	101.38162			0.00	0	0
Total NBK32B SPOT									0.00	0	0
Total For NBK32B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK33I On 10/05/2019 Spot Bond				100.00000	0.00000	102.02674			0.00	0	52,000,000
Total NBK33B SPOT									0.00	0	52,000,000
Total For NBK33B									0.00	0	52,000,000
NBK34I On 10/05/2021 Spot Bond				100.00000	0.00000	101.86548			0.00	0	52,000,000
Total NBK34B SPOT									0.00	0	52,000,000
Total For NBK34B									0.00	0	52,000,000
NBK35I On 10/05/2023 Spot Bond				100.00000	0.00000	101.90583			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	101.95612			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	102.01283			0.00	1,616,000,000	808,000,000
Total NBK37B SPOT									0.00	1,616,000,000	808,000,000
Total For NBK37B									0.00	1,616,000,000	808,000,000
NBK38I On 02/08/2021 Spot Bond				100.00000	0.00000	102.05034			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			8.47500	107.60416	8.47500	107.57990		15,000,750,000,000.00		1,770,000,000	4,224,200,000
Total NBK3A SPOT								15,000,750,000,000.00		1,770,000,000	4,224,200,000
Total For NBK3A								15,000,750,000,000.00		1,770,000,000	4,224,200,000
NBK3A On 09/09/2019 Spot Bond			100.00000	25.63148	100.00000	25.57506			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			11.25500	44.90412	11.25500	44.89100			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	99.92547			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	101.62064			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	101.56622			0.00	0	36,000,000
Total NBK42B SPOT									0.00	0	36,000,000
Total For NBK42B									0.00	0	36,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK43I On 20/02/2024 Spot Bond				100.00000	0.00000	101.60982				0.00	0	0
Total NBK43B SPOT										0.00	0	0
Total For NBK43B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.15495				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	101.75060				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	100.88841				0.00	800,000,000	400,000,000
Total NCLN75 SPOT										0.00	800,000,000	400,000,000
Total For NCLN75										0.00	800,000,000	400,000,000
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	100.51713				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.92965				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	9.64922	100.00000	9.62584				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	7.76772	100.00000	7.74891				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			10.42500	102.18623	10.42500	102.15802				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	100.92480				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			10.46000	101.17821	10.46000	101.15018				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	100.92965				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	100.93732				0.00	0	0
Total NCLN90 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	100.94703				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	101.33141				0.00	120,800,000	120,800,000
Total NCLN92 SPOT										0.00	120,800,000	120,800,000
Total For NCLN92										0.00	120,800,000	120,800,000
NCLN9 On 09/04/2018 Spot Bond				100.00000	0.00000	100.37589				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	100.83971				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	100.37594				0.00	0	0
Total NCLN95 SPOT										0.00	0	0
Total For NCLN95										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	13.75495	100.00000	13.72164				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	1.49758	100.00000	1.49461				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	100.87510				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	101.45175				0.00	0	180,000,000
Total NED14 SPOT										0.00	0	180,000,000
Total For NED14										0.00	0	180,000,000
NED15 On 08/04/2024 Spot Bond			9.45500	105.69209	9.45500	102.28467				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	98.76003				0.00	820,000,000	475,000,000
Total NED16 SPOT										0.00	820,000,000	475,000,000
Total For NED16										0.00	820,000,000	475,000,000
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	100.19926				0.00	0	0
Total NED17 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NED17									0.00	0	0
NED18 On 16/01/2025 Spot Bond				100.00000	0.00000	100.19610			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	100.66300			0.00	260,000,000	130,000,000
Total NED19 SPOT									0.00	260,000,000	130,000,000
Total For NED19									0.00	260,000,000	130,000,000
NED20 On 01/07/2020 Spot Bond			11.00500	104.29962	11.00500	104.26876			0.00	0	2,075,000,000
Total NED20 SPOT									0.00	0	2,075,000,000
Total For NED20									0.00	0	2,075,000,000
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.41786			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	114.49408	9.44500	114.46490			0.00	0	0
Total NEDH1A SPOT									0.00	0	0
Total For NEDH1A									0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NEDH1B SPOT									0.00	0	0
Total For NEDH1B									0.00	0	0
NEDT1.On 21/05/2021 Spot Bond				100.00000	0.00000	104.79463			0.00	0	0
Total NEDT1A SPOT									0.00	0	0
Total For NEDT1A									0.00	0	0
NEDT1 On 26/11/2021 Spot Bond				100.00000	0.00000	102.12368			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	101.76108			0.00	0	37,000,000
Total NET50 SPOT									0.00	0	37,000,000
Total For NET50									0.00	0	37,000,000
NGL01 On 22/09/2021 Spot Bond				100.00000	0.00000	102.27299			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	101.47679			0.00	0	0
Total NGL02 SPOT									0.00	0	0
Total For NGL02									0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	107.34700	10.00000	107.31900			0.00	0	0
Total NHM001/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 NHM001/JIBAR									0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	106.13539	13.50000	106.09709			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	101.42777			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			3.14000	105.25058	3.14000	119.93430			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	167.94515	3.45000	167.89595			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			3.53000	116.71751	3.53000	116.68299			0.00	0	0
Total NILB13 SPOT									0.00	0	0
Total For NILB13									0.00	0	0
NILB14 On 31/03/2028 Spot Bond			3.75000	157.70843	3.75000	159.93599			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			3.82000	158.73322	3.82000	158.89875			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			3.67000	80.79979	3.67000	80.77486			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			8.60500	104.42309	8.60500	104.39879			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			9.23500	105.01941	9.23500	104.99248			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	101.44210			0.00	1,967,000,000	983,500,000
Total NQ1A17 SPOT									0.00	1,967,000,000	983,500,000

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 For NQ1A17										0.00	1,967,000,000	983,500,000
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.41678				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	101.73513				0.00	1,680,000,000	840,000,000
Total NQ1A19 SPOT										0.00	1,680,000,000	840,000,000
Total For NQ1A19										0.00	1,680,000,000	840,000,000
NQ1A2 On 22/05/2019 Spot Bond				100.00000	0.00000	101.49981				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	101.41092				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			9.43500	105.04469	9.43500	105.01718				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.51826				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	101.45055				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	101.56351				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			9.63500	105.07001	9.63500	105.04192				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	101.48430				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	101.49276				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	101.63603				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	101.80458				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	101.51806				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	101.71420				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			8.63500	110.21138	8.63500	110.18579				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			9.41000	111.86628	9.41000	111.83787				0.00	0	400,000,000
Total NRA022 SPOT										0.00	0	400,000,000
Total For NRA022										0.00	0	400,000,000
NRA02: On 31/05/2023 Spot Bond			2.76000	182.04580	2.76000	181.99587				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			11.18000	111.78110	11.18000	111.74770				0.00	0	5,540,000,000
Total NRA028 SPOT										0.00	0	5,540,000,000
Total For NRA028										0.00	0	5,540,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	17.00389	100.00000	16.96606				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	100.98057				0.00	540,000,000	270,000,000
Total NTC16 SPOT										0.00	540,000,000	270,000,000
Total For NTC16										0.00	540,000,000	270,000,000
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	101.98159				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	99.92885				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	22.83153	100.00000	22.77435				0.00	0	0
Total NYT13U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NYT13U									0.00	0	0
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	101.61163			0.00	1,200,000,000	818,000,000
Total OML02 SPOT									0.00	1,200,000,000	818,000,000
Total For OML02									0.00	1,200,000,000	818,000,000
OML03 On 27/11/2019 Spot Bond			9.75500	102.70036	9.75500	102.67335			0.00	0	0
Total OML03 SPOT									0.00	0	0
Total For OML03									0.00	0	0
OML04 On 19/03/2025 Spot Bond				100.00000	0.00000	101.08505			0.00	0	0
Total OML04 SPOT									0.00	0	0
Total For OML04									0.00	0	0
OML05 On 19/03/2025 Spot Bond			9.94000	100.01943	9.94000	100.51840			0.00	0	1,550,000,000
Total OML05 SPOT									0.00	0	1,550,000,000
Total For OML05									0.00	0	1,550,000,000
OML06 On 19/03/2022 Spot Bond			10.68000	99.69817	10.68000	99.66999			0.00	0	1,500,000,000
Total OML06 SPOT									0.00	0	1,500,000,000
Total For OML06									0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			11.58000	97.92760	11.58000	97.89765			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	101.40239			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			10.67000	102.17218	10.67000	102.14332			0.00	0	1,080,300,000
Total OML09 SPOT									0.00	0	1,080,300,000
Total For OML09									0.00	0	1,080,300,000
OML10 On 14/09/2025 Spot Bond			11.58000	100.08457	11.58000	100.05396			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	107.34700	10.00000	107.31900			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0
Total For PMM12/JIBAR									0.00	0	0
PMM29 On 04/09/2017 Spot Bond				100.00000	0.00000	101.19307			0.00	896,000,000	448,000,000
Total PMM29 SPOT									0.00	896,000,000	448,000,000
Total For PMM29									0.00	896,000,000	448,000,000
PMM30 On 07/09/2017 Spot Bond				100.00000	0.00000	101.17329			0.00	880,000,000	440,000,000
Total PMM30 SPOT									0.00	880,000,000	440,000,000

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 PMM30									0.00	880,000,000	440,000,000
PMM31 On 04/05/2017 Spot Bond				100.00000	0.00000	99.79474			0.00	640,000,000	320,000,000
Total PMM31 SPOT									0.00	640,000,000	320,000,000
Total For PMM31									0.00	640,000,000	320,000,000
PMM32 On 25/05/2017 Spot Bond				100.00000	0.00000	101.28986			0.00	0	0
Total PMM32 SPOT									0.00	0	0
Total For PMM32									0.00	0	0
PMM33 On 01/09/2017 Spot Bond				100.00000	0.00000	101.21964			0.00	0	0
Total PMM33 SPOT									0.00	0	0
Total For PMM33									0.00	0	0
PMM34 On 07/03/2018 Spot Bond				100.00000	0.00000	101.16914			0.00	696,000,000	348,000,000
Total PMM34 SPOT									0.00	696,000,000	348,000,000
Total For PMM34									0.00	696,000,000	348,000,000
PPC00 On 31/12/2018 Spot Bond				100.00000	0.00000	96.82842			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PPC00 On 31/10/2019 Spot Bond				100.00000	0.00000	96.50448			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	101.57764	10.01500	101.55922			0.00	0	0
Total PPC004 SPOT									0.00	0	0
Total For PPC004									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total PRE1A1 SPOT									0.00	0	0
Total For PRE1A1									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.03536			0.00	554,287,400	277,143,700
Total PRE1A3 SPOT									0.00	554,287,400	277,143,700
Total For PRE1A3									0.00	554,287,400	277,143,700
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	99.93118			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	99.92416			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	99.92253			0.00	0	0
Total PRE1D1 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For PRE1D1									0.00	0	0
PRE2A On 20/02/2022 Spot Bond				100.00000	0.00000	100.54249			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	100.56760			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	100.58950			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	100.63305			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	100.63925			0.00	0	0
Total PRE2C1 SPOT									0.00	0	0
Total For PRE2C1									0.00	0	0
PRE2D On 20/02/2022 Spot Bond				100.00000	0.00000	100.64544			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			8.64000	115.62467	8.68000	115.31934			173,983,020,640,000.00	2,334,951,738,500	1,820,874,780,100
Total R186 SPOT									3,983,020,640,000.00	334,951,738,500	320,874,780,100
Total For R186									3,983,020,640,000.00	334,951,738,500	320,874,780,100
R197 On 07/12/2023 Spot Bond			2.25000	297.76092	2.26000	297.51741			2,857,500,000,000.00	1,270,000,000	18,697,800,000
Total R197 SPOT									2,857,500,000,000.00	1,270,000,000	18,697,800,000
Total For R197									2,857,500,000,000.00	1,270,000,000	18,697,800,000
R202 On 07/12/2033 Spot Bond			2.28000	242.71993	2.28000	242.65652			20,959,568,268,000.00	9,192,793,100	231,466,702,900
Total R202 SPOT									20,959,568,268,000.00	9,192,793,100	231,466,702,900
Total For R202									20,959,568,268,000.00	9,192,793,100	231,466,702,900
R2023 On 28/02/2023 Spot Bond			8.06500	99.73865	8.10000	99.55809			886,314,524,068,000.00	109,896,407,200	496,805,656,200
Total R2023 SPOT									16,314,524,068,000.00	109,896,407,200	496,805,656,200
Total For R2023									16,314,524,068,000.00	109,896,407,200	496,805,656,200
R203 On 15/09/2017 Spot Bond			7.44500	101.19401	7.45500	101.17010			309,257,855,000,000.00	41,539,000,000	446,819,390,000
Total R203 SPOT									19,257,855,000,000.00	41,539,000,000	446,819,390,000
Total For R203									19,257,855,000,000.00	41,539,000,000	446,819,390,000
R2030 On 31/01/2030 Spot Bond			9.11500	93.54446	9.11500	93.52143			595,270,692,640,000.00	723,562,336,000	707,439,258,700
Total R2030 SPOT									15,270,692,640,000.00	723,562,336,000	707,439,258,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2030									15,270,692,640,000.00	723,562,336,000	707,439,258,700
R2032 On 31/03/2032 Spot Bond			9.28000	92.34079	9.28000	92.31791			378,001,457,536,000.00	902,801,881,200	543,565,923,800
Total R2032 SPOT									18,001,457,536,000.00	902,801,881,200	543,565,923,800
Total For R2032									18,001,457,536,000.00	902,801,881,200	543,565,923,800
R2035 On 28/02/2035 Spot Bond			9.46000	96.35716	9.46000	96.33296			625,329,291,188,000.00	383,227,197,800	396,551,608,900
Total R2035 SPOT									15,329,291,188,000.00	383,227,197,800	396,551,608,900
Total For R2035									15,329,291,188,000.00	383,227,197,800	396,551,608,900
R2037 On 31/01/2037 Spot Bond			9.53000	92.87954	9.53000	92.85565			380,571,184,538,000.00	459,661,194,600	749,314,597,300
Total R2037 SPOT									10,571,184,538,000.00	459,661,194,600	749,314,597,300
Total For R2037									10,571,184,538,000.00	459,661,194,600	749,314,597,300
R204 On 21/12/2018 Spot Bond			7.41500	103.64871	7.45500	103.56627			945,829,647,138,000.00	127,556,257,200	506,046,773,100
Total R204 SPOT									15,829,647,138,000.00	127,556,257,200	506,046,773,100
Total For R204									15,829,647,138,000.00	127,556,257,200	506,046,773,100
R2040 On 31/01/2040 Spot Bond			9.60000	96.57630	9.60000	96.55129			358,011,745,280,000.00	141,459,556,800	466,985,678,400
Total R2040 SPOT									58,011,745,280,000.00	141,459,556,800	466,985,678,400
Total For R2040									58,011,745,280,000.00	141,459,556,800	466,985,678,400
R2044 On 31/01/2044 Spot Bond			9.63000	93.62803	9.63000	93.60371			841,087,446,910,000.00	295,024,657,000	747,569,378,500
Total R2044 SPOT									11,087,446,910,000.00	295,024,657,000	747,569,378,500
Total For R2044									11,087,446,910,000.00	295,024,657,000	747,569,378,500
R2048 On 28/02/2048 Spot Bond			9.62000	92.78827	9.62000	92.76458			874,963,672,412,000.00	298,852,772,600	585,708,408,800
Total R2048 SPOT									14,963,672,412,000.00	298,852,772,600	585,708,408,800
Total For R2048									14,963,672,412,000.00	298,852,772,600	585,708,408,800
R207 On 15/01/2020 Spot Bond			7.52000	101.35290	7.55500	101.24777			919,177,650,912,000.00	122,231,070,600	446,233,410,700
Total R207 SPOT									19,177,650,912,000.00	122,231,070,600	446,233,410,700
Total For R207									19,177,650,912,000.00	122,231,070,600	446,233,410,700
R208 On 31/03/2021 Spot Bond			7.68000	97.36836	7.71000	97.25008			884,398,063,616,000.00	245,364,331,200	552,077,326,200
Total R208 SPOT									14,398,063,616,000.00	245,364,331,200	552,077,326,200
Total For R208									14,398,063,616,000.00	245,364,331,200	552,077,326,200
R209 On 31/03/2036 Spot Bond			9.39000	72.88268	9.43000	72.58896			662,027,086,078,000.00	602,984,780,200	306,325,043,600
Total R209 SPOT									12,027,086,078,000.00	602,984,780,200	306,325,043,600
Total For R209									12,027,086,078,000.00	602,984,780,200	306,325,043,600
R210 On 31/03/2028 Spot Bond			2.26000	184.01444	2.26000	183.96651			45,200,000,000.00	20,000,000	110,740,100,000
Total R210 SPOT									45,200,000,000.00	20,000,000	110,740,100,000
Total For R210									45,200,000,000.00	20,000,000	110,740,100,000
R212 On 31/01/2022 Spot Bond			2.18000	148.06883	2.18000	148.03052			58,860,000,000.00	27,000,000	151,109,300,000
Total R212 SPOT									58,860,000,000.00	27,000,000	151,109,300,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R212										58,860,000,000.00	27,000,000	151,109,300,000
R213 On 28/02/2031 Spot Bond			9.11000	84.65313	9.15500	84.32413				595,009,503,584,000.00	284,852,854,400	546,868,256,100
Total R213 SPOT										15,009,503,584,000.00	284,852,854,400	546,868,256,100
Total For R213										15,009,503,584,000.00	284,852,854,400	546,868,256,100
R214 On 28/02/2041 Spot Bond			9.55500	72.47082	9.55500	72.45244				421,267,336,437,500.00	776,689,412,500	871,264,088,400
Total R214 SPOT										11,267,336,437,500.00	776,689,412,500	371,264,088,400
Total For R214										11,267,336,437,500.00	776,689,412,500	371,264,088,400
R337C On 21/06/2020 Spot Bond			8.54000	76.81681	8.54000	76.79916				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	48.59183	9.05000	48.58002				0.00	0	0
Total R347C SPOT										0.00	0	0
Total For R347C										0.00	0	0
RCG01 On 24/10/2019 Spot Bond				100.00000	0.00000	100.02304				0.00	660,000,000	330,000,000
Total RCG01B SPOT										0.00	660,000,000	330,000,000
Total For RCG01B										0.00	660,000,000	330,000,000
RCG01 On 24/10/2017 Spot Bond				100.00000	0.00000	100.02129				0.00	600,000,000	300,000,000
Total RCG01C SPOT										0.00	600,000,000	300,000,000
Total For RCG01C										0.00	600,000,000	300,000,000
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	101.16785				0.00	0	0
Total RCSB05 SPOT										0.00	0	0
Total For RCSB05										0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	101.62690				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	98.91599	100.00000	98.64865				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	80.39648	100.00000	80.21978				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	59.09984	100.00000	58.95509				0.00	0	0
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0
RDF011 On 04/09/2017 Spot Bond			100.00000	98.47280	100.00000	98.20594				0.00	0	0
Total RDF01U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDF01U										0.00	0	0
RDF02I On 04/12/2020 Spot Bond			100.00000	11.12744	100.00000	11.09814				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF03I On 04/04/2018 Spot Bond			100.00000	64.09648	100.00000	63.92570				0.00	0	100,000,000
Total RDF03U SPOT										0.00	0	100,000,000
Total For RDF03U										0.00	0	100,000,000
RDF04I On 04/10/2018 Spot Bond			100.00000	42.79936	100.00000	42.68533				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	16.48069	100.00000	16.43678				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	101.06623				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.77691				0.00	434,000,000	317,000,000
Total RDFB04 SPOT										0.00	434,000,000	317,000,000
Total For RDFB04										0.00	434,000,000	317,000,000
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	101.44396				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	101.56903				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	30.83728	100.00000	30.76258				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	100.86229				0.00	956,000,000	478,000,000
Total RDFB07 SPOT										0.00	956,000,000	478,000,000
Total For RDFB07										0.00	956,000,000	478,000,000
RDFB0 On 30/09/2021 Spot Bond				100.00000	0.00000	100.75294				0.00	0	150,000,000
Total RDFB08 SPOT										0.00	0	150,000,000
Total For RDFB08										0.00	0	150,000,000
RDFB0 On 02/12/2021 Spot Bond				100.00000	0.00000	101.36783				0.00	0	0
Total RDFB09 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RDFB09									0.00	0	0
RDFB1 On 27/03/2020 Spot Bond				100.00000	0.00000	100.71284			0.00	1,696,000,000	848,000,000
Total RDFB10 SPOT									0.00	1,696,000,000	848,000,000
Total For RDFB10									0.00	1,696,000,000	848,000,000
RDFB1 On 27/03/2022 Spot Bond				100.00000	0.00000	100.72916			0.00	0	0
Total RDFB11 SPOT									0.00	0	0
Total For RDFB11									0.00	0	0
RDFC3 On 02/06/2017 Spot Bond				100.00000	0.00000	101.26541			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	99.93458			0.00	540,000,000	270,000,000
Total RDFC34 SPOT									0.00	540,000,000	270,000,000
Total For RDFC34									0.00	540,000,000	270,000,000
RDFC3 On 05/10/2017 Spot Bond				100.00000	0.00000	100.47097			0.00	0	0
Total RDFC35 SPOT									0.00	0	0
Total For RDFC35									0.00	0	0
RDFC3 On 22/09/2017 Spot Bond				100.00000	0.00000	100.75294			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	101.69483			0.00	0	0
Total REB01 SPOT									0.00	0	0
Total For REB01									0.00	0	0
REB01 On 21/05/2018 Spot Bond			100.00000	45.69386	100.00000	45.57945			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	101.61949			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	101.45934			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	100.65633			0.00	0	0
Total RED201 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RED201										0.00	0	0
RED20: On 05/04/2019 Spot Bond				100.00000	0.00000	100.69094				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	100.82685				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	100.68234				0.00	0	0
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED30 On 16/09/2021 Spot Bond				100.00000	0.00000	101.30077				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RES01: On 02/03/2018 Spot Bond			100.00000	62.74474	100.00000	62.59273				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES02: On 02/03/2019 Spot Bond			100.00000	30.87277	100.00000	30.79798				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03: On 02/03/2020 Spot Bond			100.00000	17.85882	100.00000	17.81556				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04: On 02/03/2021 Spot Bond			100.00000	12.62007	100.00000	12.58949				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	101.93022				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	101.94201				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	101.23299				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	100.07782				0.00	0	0
Total RES32 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RES32										0.00	0	0
RES34 On 25/08/2019 Spot Bond				100.00000	0.00000	101.75686				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	101.45139				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	99.88386				0.00	0	1,170,000,000
Total RES36 SPOT										0.00	0	1,170,000,000
Total For RES36										0.00	0	1,170,000,000
RES37 On 12/07/2017 Spot Bond				100.00000	0.00000	102.36110				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	99.83413				0.00	0	0
Total RES38 SPOT										0.00	0	0
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	78.81857				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	103.94905	12.35000	103.91464				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	24.09129	100.00000	24.03096				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RPP01U On 31/08/2018 Spot Bond			100.00000	37.68355	100.00000	37.59126				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP08U On 30/04/2020 Spot Bond			100.00000	17.37982	100.00000	17.35853				0.00	0	0
Total RPP08U SPOT										0.00	0	0
Total For RPP08U										0.00	0	0
RPS001 On 16/11/2022 Spot Bond				100.00000	0.00000	107.81874				0.00	0	0
Total RPS001 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RPS001										0.00	0	0
RPS00: On 30/04/2025 Spot Bond				100.00000	0.00000	45.38570				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			9.39000	102.02548	9.39000	101.99990				0.00	0	78,000,000
Total RW21 SPOT										0.00	0	78,000,000
Total For RW21										0.00	0	78,000,000
RW23 On 10/12/2023 Spot Bond			9.78000	102.26412	9.78000	102.23729				0.00	0	0
Total RW23 SPOT										0.00	0	0
Total For RW23										0.00	0	0
RW28 On 10/12/2028 Spot Bond			10.86500	99.79249	10.86500	99.76350				0.00	0	32,700,000
Total RW28 SPOT										0.00	0	32,700,000
Total For RW28										0.00	0	32,700,000
S1326L On 02/05/2017 Spot Bond			100.00000	98.38275	100.00000	98.11828				0.00	0	0
Total S1326U SPOT										0.00	0	0
Total For S1326U										0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	107.34700	10.00000	107.31900				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			8.43500	104.55984	8.43500	104.53610				0.00	0	0
Total SBK14 SPOT										0.00	0	0
Total For SBK14										0.00	0	0
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SBK15 SPOT										0.00	0	0
Total For SBK15										0.00	0	0
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	101.32532				0.00	0	1,120,000,000
Total SBK16 SPOT										0.00	0	1,120,000,000
Total For SBK16										0.00	0	1,120,000,000
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	98.32850				0.00	0	0
Total SBK17 SPOT										0.00	0	0
Total For SBK17										0.00	0	0
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	98.41897				0.00	0	1,070,000,000
Total SBK18 SPOT										0.00	0	1,070,000,000
Total For SBK18										0.00	0	1,070,000,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.02449				0.00	0	0
Total SBK19 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBK19									0.00	0	0
SBK20 On 02/12/2024 Spot Bond				100.00000	0.00000	102.94590			0.00	534,000,000	270,500,000
Total SBK20 SPOT									0.00	534,000,000	270,500,000
Total For SBK20									0.00	534,000,000	270,500,000
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	99.68038			0.00	0	36,000,000
Total SBK21 SPOT									0.00	0	36,000,000
Total For SBK21									0.00	0	36,000,000
SBK22 On 28/05/2025 Spot Bond				100.00000	0.00000	101.79964			0.00	1,000,000,000	528,000,000
Total SBK22 SPOT									0.00	1,000,000,000	528,000,000
Total For SBK22									0.00	1,000,000,000	528,000,000
SBK23 On 28/05/2022 Spot Bond			11.55000	104.77205	11.55000	104.73955			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	101.62709			0.00	0	38,000,000
Total SBK24 SPOT									0.00	0	38,000,000
Total For SBK24									0.00	0	38,000,000
SBK24/ On 19/10/2025 Spot Bond			100.00000	11.01908	100.00000	10.99209			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	101.60840			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			11.45000	102.54237	11.45000	102.51118			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			8.80500	99.99622	8.80500	99.97269			0.00	0	2,760,200,000
Total SBK9 SPOT									0.00	0	2,760,200,000
Total For SBK9									0.00	0	2,760,200,000
SBN33 On 15/09/2017 Spot Bond			8.85500	100.65740	8.85500	100.63379			0.00	0	0
Total SBN33 SPOT									0.00	0	0
Total For SBN33									0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	101.09577			0.00	0	0
Total SBN45 SPOT									0.00	0	0
Total For SBN45									0.00	0	0
SBS13 On 22/09/2017 Spot Bond			7.90500	101.18479	7.90500	101.16357			0.00	0	0
Total SBS13 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS13									0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.22941			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	101.76337			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			9.01000	107.42858	9.01000	107.40258			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			9.97000	104.95579	9.97000	104.92758			0.00	0	244,800,000
Total SBS20 SPOT									0.00	0	244,800,000
Total For SBS20									0.00	0	244,800,000
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	103.28252			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	101.46780			0.00	8,600,000,000	4,300,000,000
Total SBS23 SPOT									0.00	8,600,000,000	4,300,000,000
Total For SBS23									0.00	8,600,000,000	4,300,000,000
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	102.11989			0.00	200,000,000	400,000,000
Total SBS24 SPOT									0.00	200,000,000	400,000,000
Total For SBS24									0.00	200,000,000	400,000,000
SBS25 On 24/05/2019 Spot Bond			8.53000	104.37172	8.53000	104.34764		6,824,000,000,000.00	800,000,000	400,000,000	
Total SBS25 SPOT								6,824,000,000,000.00	800,000,000	400,000,000	
Total For SBS25								6,824,000,000,000.00	800,000,000	400,000,000	
SBS27 On 20/02/2024 Spot Bond			9.70000	103.90096	9.70000	103.87378			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	100.00000			0.00	0	0
Total SBS28 SPOT									0.00	0	0
Total For SBS28									0.00	0	0
SBS29 On 12/06/2019 Spot Bond			8.55500	103.46323	8.55500	103.43942			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			10.15000	92.03624	10.15000	92.01108			0.00	0	26,900,000
Total SBS3 SPOT									0.00	0	26,900,000

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 SBS3									0.00	0	26,900,000
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	100.88602			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			10.23000	100.83905	10.23000	100.81141			0.00	0	276,200,000
Total SBS31 SPOT									0.00	0	276,200,000
Total For SBS31									0.00	0	276,200,000
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	101.01967			0.00	270,000,000	270,000,000
Total SBS32 SPOT									0.00	270,000,000	270,000,000
Total For SBS32									0.00	270,000,000	270,000,000
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	100.86221			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			10.48000	99.09925	10.48000	99.07175			0.00	0	1,450,000,000
Total SBS34 SPOT									0.00	0	1,450,000,000
Total For SBS34									0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	100.09511			0.00	0	80,000,000
Total SBS35 SPOT									0.00	0	80,000,000
Total For SBS35									0.00	0	80,000,000
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	99.84200			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			8.71500	100.11437	8.71500	100.09078			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			9.87000	97.99659	9.87000	97.97051			0.00	0	0
Total SBS38 SPOT									0.00	0	0
Total For SBS38									0.00	0	0
SBS39 On 29/01/2030 Spot Bond			10.42000	97.35331	10.42000	97.32600		402,643,600,000,000.00	230,580,000,000	115,693,300,000	
Total SBS39 SPOT								12,643,600,000,000.00	230,580,000,000	115,693,300,000	
Total For SBS39								12,643,600,000,000.00	230,580,000,000	115,693,300,000	
SBS4 On 16/11/2021 Spot Bond			9.48000	100.61981	9.48000	100.59407			0.00	0	580,300,000
Total SBS4 SPOT									0.00	0	580,300,000
Total For SBS4									0.00	0	580,300,000
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	101.77090			0.00	0	540,000,000
Total SBS40 SPOT									0.00	0	540,000,000

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 SBS40										0.00	0	540,000,000
SBS41 On 12/11/2022 Spot Bond			9.37500	107.10983	9.37500	107.08272				0.00	0	112,100,000
Total SBS41 SPOT										0.00	0	112,100,000
Total For SBS41										0.00	0	112,100,000
SBS42 On 12/11/2025 Spot Bond			9.85000	109.33268	9.85000	109.30364				0.00	0	49,000,000
Total SBS42 SPOT										0.00	0	49,000,000
Total For SBS42										0.00	0	49,000,000
SBS43 On 12/11/2027 Spot Bond			10.12000	109.39541	10.12000	109.36559				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	101.90958				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	102.41465				0.00	0	20,000,000
Total SBS45 SPOT										0.00	0	20,000,000
Total For SBS45										0.00	0	20,000,000
SBS46 On 15/02/2023 Spot Bond			9.37500	107.64147	9.37500	107.61423				0.00	0	0
Total SBS46 SPOT										0.00	0	0
Total For SBS46										0.00	0	0
SBS47 On 15/02/2023 Spot Bond				100.00000	0.00000	102.30196				0.00	0	0
Total SBS47 SPOT										0.00	0	0
Total For SBS47										0.00	0	0
SBS48 On 31/01/2020 Spot Bond				100.00000	0.00000	99.84373				0.00	840,000,000	420,000,000
Total SBS48 SPOT										0.00	840,000,000	420,000,000
Total For SBS48										0.00	840,000,000	420,000,000
SBS49 On 31/01/2022 Spot Bond				100.00000	0.00000	99.83877				0.00	0	55,000,000
Total SBS49 SPOT										0.00	0	55,000,000
Total For SBS49										0.00	0	55,000,000
SBS50 On 31/01/2022 Spot Bond			9.20000	103.15983	9.20000	103.13420				0.00	0	0
Total SBS50 SPOT										0.00	0	0
Total For SBS50										0.00	0	0
SBS51 On 31/01/2024 Spot Bond			9.72000	102.53447	9.72000	102.50759				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			3.56000	276.94146	3.56000	276.85951				0.00	0	50,000,000
Total SBSI11 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 SBSI11									0.00	0	50,000,000
SBSI14 On 07/12/2033 Spot Bond			3.83000	197.73257	3.83000	199.77734			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	100.92331			0.00	191,221,400	19,845,860,700
Total SBT101 SPOT									0.00	191,221,400	19,845,860,700
Total For SBT101									0.00	191,221,400	19,845,860,700
SCM10 On 15/09/2017 Spot Bond			100.00000	90.07482	100.00000	89.85985			0.00	0	0
Total SCM10U SPOT									0.00	0	0
Total For SCM10U									0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A2U SPOT									0.00	0	0
Total For SF2A2U									0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2BU SPOT									0.00	0	0
Total For SF2BU									0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2CU SPOT									0.00	0	0
Total For SF2CU									0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2DU SPOT									0.00	0	0
Total For SF2DU									0.00	0	0
SGI004 On 20/01/2021 Spot Bond				100.00000	0.00000	100.53151			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	100.53163			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				186.36811	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	100.90098			0.00	500,000,000	610,000,000
Total SHS04 SPOT									0.00	500,000,000	610,000,000
Total For SHS04									0.00	500,000,000	610,000,000
SHS05 On 29/06/2017 Spot Bond			8.72500	102.80227	8.72500	102.77806			0.00	0	0
Total SHS05 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SHS05										0.00	0	0
SHS05 On 29/06/2017 Spot Bond			8.75000	102.79783	8.75000	102.77356				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	101.65460				0.00	0	0
Total SHS06 SPOT										0.00	0	0
Total For SHS06										0.00	0	0
SHS11 On 25/11/2020 Spot Bond			10.00000	107.34700	10.00000	107.31900				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	101.02947				0.00	0	0
Total SHS14 SPOT										0.00	0	0
Total For SHS14										0.00	0	0
SHS19 On 10/09/2017 Spot Bond			9.05500	101.62601	9.05500	101.60163				0.00	0	0
Total SHS19 SPOT										0.00	0	0
Total For SHS19										0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.00000	0.00000	101.94156				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	100.67377				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	100.69545				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			9.61000	103.75040	9.61000	103.72365				0.00	0	20,500,000
Total SHS25 SPOT										0.00	0	20,500,000
Total For SHS25										0.00	0	20,500,000
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	100.69545				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	100.55706				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	31.26374	100.00000	31.18800				0.00	0	0
Total SHS29U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SHS29U									0.00	0	0
SHS30 On 05/04/2020 Spot Bond				100.00000	0.00000	100.51118			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	100.52196			0.00	0	200,000,000
Total SHS31 SPOT									0.00	0	200,000,000
Total For SHS31									0.00	0	200,000,000
SLI3 On 15/08/2018 Spot Bond			8.75500	101.59371	8.75500	101.56967			0.00	0	100,000,000
Total SLI3 SPOT									0.00	0	100,000,000
Total For SLI3									0.00	0	100,000,000
SLI4 On 15/08/2021 Spot Bond				100.00000	0.00000	101.81051			0.00	60,000,000	135,000,000
Total SLI4 SPOT									0.00	60,000,000	135,000,000
Total For SLI4									0.00	60,000,000	135,000,000
SLRA1 On 15/08/2019 Spot Bond				100.00000	0.00000	101.72236			0.00	0	0
Total SLRA1 SPOT									0.00	0	0
Total For SLRA1									0.00	0	0
SLRA2 On 15/11/2021 Spot Bond				100.00000	0.00000	101.76917			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	101.79758			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	101.81615			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	101.94986			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	101.98898			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			8.65500	100.73317	8.65500	100.71006			0.00	0	3,793,000,000
Total SNT01 SPOT									0.00	0	3,793,000,000
Total For SNT01									0.00	0	3,793,000,000
SNT02 On 12/04/2021 Spot Bond				100.00000	0.00000	100.35526			0.00	0	13,000,000
Total SNT02 SPOT									0.00	0	13,000,000

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 SNT02									0.00	0	13,000,000
SNT03 On 12/04/2023 Spot Bond			10.80000	53.41461	10.80000	104.59337			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	101.58315			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	101.79427			0.00	0	100,000,000
Total SPDA4 SPOT									0.00	0	100,000,000
Total For SPDA4									0.00	0	100,000,000
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	101.55405			0.00	1,000,000,000	500,000,000
Total SPDA5 SPOT									0.00	1,000,000,000	500,000,000
Total For SPDA5									0.00	1,000,000,000	500,000,000
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	101.52509			0.00	0	0
Total SPDA6 SPOT									0.00	0	0
Total For SPDA6									0.00	0	0
SPDA7 On 21/08/2019 Spot Bond				100.00000	0.00000	101.52573			0.00	324,000,000	197,000,000
Total SPDA7 SPOT									0.00	324,000,000	197,000,000
Total For SPDA7									0.00	324,000,000	197,000,000
SPDA8 On 21/08/2021 Spot Bond				100.00000	0.00000	101.57171			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	101.55596			0.00	840,000,000	420,000,000
Total SPDA9 SPOT									0.00	840,000,000	420,000,000
Total For SPDA9									0.00	840,000,000	420,000,000
SPG00: On 09/09/2019 Spot Bond				100.00000	0.00000	101.25305			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	99.82599			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	100.45069			0.00	876,000,000	438,000,000
Total SSA05 SPOT									0.00	876,000,000	438,000,000
Total For SSA05									0.00	876,000,000	438,000,000
SSA06 On 16/04/2020 Spot Bond			9.46000	96.65993	9.46000	96.63552			0.00	0	382,400,000
Total SSA06 SPOT									0.00	0	382,400,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSA06										0.00	0	382,400,000
SSN00: On 25/04/2017 Spot Bond				100.00000	0.00000	100.00000				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			9.28000	92.29656	9.28000	92.27370				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			9.28000	92.29656	9.28000	92.27370				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN00: On 15/01/2020 Spot Bond			9.30000	97.17219	9.30000	97.14779				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	100.92065				0.00	0	0
Total SSN008 SPOT										0.00	0	0
Total For SSN008										0.00	0	0
SSN00: On 15/09/2017 Spot Bond			8.33500	100.85463	8.33500	100.83232				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			3.55500	116.06986	3.55500	116.47799				0.00	0	210,000,000
Total SSN011 SPOT										0.00	0	210,000,000
Total For SSN011										0.00	0	210,000,000
SSN01: On 21/12/2018 Spot Bond			9.61500	100.33291	9.61500	100.30704				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			10.18000	105.54487	10.18000	105.51608				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			11.02500	72.81852	11.02500	72.79728				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02: On 21/01/2019 Spot Bond				100.00000	0.00000	100.09293				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02: On 16/01/2019 Spot Bond				100.00000	0.00000	100.16977				0.00	0	0
Total SSN026 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN026										0.00	0	0
SSN02: On 25/09/2019 Spot Bond				100.00000	0.00000	100.74757				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	101.43185				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	100.98218				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	101.38984				0.00	400,000,000	100,000,000
Total SSN034 SPOT										0.00	400,000,000	100,000,000
Total For SSN034										0.00	400,000,000	100,000,000
SSN03: On 17/11/2020 Spot Bond				100.00000	0.00000	101.72193				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	101.49443				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	102.34647	9.55000	102.32010				0.00	0	36,500,000
Total SSN038 SPOT										0.00	0	36,500,000
Total For SSN038										0.00	0	36,500,000
SSN04: On 11/10/2023 Spot Bond				100.00000	0.00000	100.30508				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			9.50000	101.74149	9.50000	101.71570				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SSN042									0.00	0	0
SSN04: On 31/01/2038 Spot Bond			3.80000	101.48626	3.80000	101.47258			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	101.93081			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	101.59538			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	99.81056			0.00	0	400,000,000
Total SSN046 SPOT									0.00	0	400,000,000
Total For SSN046									0.00	0	400,000,000
SSN04: On 05/04/2027 Spot Bond				100.00000	0.00000	100.51654			0.00	12,500,000,000	12,500,000,000
Total SSN047 SPOT									0.00	12,500,000,000	12,500,000,000
Total For SSN047									0.00	12,500,000,000	12,500,000,000
SZ25 On 30/09/2025 Spot Bond			9.63000	97.04533	9.63000	97.02039			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	101.51652			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	101.45205			0.00	0	0
Total T12A11 SPOT									0.00	0	0
Total For T12A11									0.00	0	0
T12A12 On 21/02/2048 Spot Bond			9.20500	99.83473	9.20500	101.18946			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	101.83345			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	101.59214			0.00	0	20,000,000
Total T13A11 SPOT									0.00	0	20,000,000
Total For T13A11									0.00	0	20,000,000
T13A12 On 21/08/2020 Spot Bond			9.10500	107.27635	9.10500	105.51891			0.00	0	0
Total T13A12 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For T13A12										0.00	0	0
T13A13 On 21/08/2018 Spot Bond				100.00000	0.00000	101.46950				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	101.83345				0.00	0	34,000,000
Total T13A14 SPOT										0.00	0	34,000,000
Total For T13A14										0.00	0	34,000,000
T13A15 On 21/08/2020 Spot Bond				100.00000	0.00000	101.58874				0.00	0	35,000,000
Total T13A15 SPOT										0.00	0	35,000,000
Total For T13A15										0.00	0	35,000,000
T13A16 On 21/08/2020 Spot Bond			9.20500	104.89935	9.20500	104.87327				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A18 On 25/08/2018 Spot Bond				100.00000	0.00000	101.55083				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	101.59360				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			9.15500	102.92048	9.15500	103.31580				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	101.26529				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	100.49461				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS135 On 06/07/2018 Spot Bond				100.00000	0.00000	100.46085				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	100.47049				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	99.93571				0.00	0	0
Total TFS138 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TFS138									0.00	0	0
TFS138 On 27/05/2019 Spot Bond				100.00000	0.00000	101.66583			0.00	568,000,000	2,773,583,400
Total TFS139 SPOT									0.00	568,000,000	2,773,583,400
Total For TFS139									0.00	568,000,000	2,773,583,400
TFS141 On 28/10/2019 Spot Bond				100.00000	0.00000	99.93284			0.00	0	0
Total TFS141 SPOT									0.00	0	0
Total For TFS141									0.00	0	0
TFS142 On 28/10/2021 Spot Bond				100.00000	0.00000	99.93034			0.00	600,000,000	400,000,000
Total TFS142 SPOT									0.00	600,000,000	400,000,000
Total For TFS142									0.00	600,000,000	400,000,000
TFS143 On 17/11/2017 Spot Bond				100.00000	0.00000	101.51217			0.00	0	0
Total TFS143 SPOT									0.00	0	0
Total For TFS143									0.00	0	0
TFS144 On 20/03/2020 Spot Bond				100.00000	0.00000	100.85810			0.00	0	0
Total TFS144 SPOT									0.00	0	0
Total For TFS144									0.00	0	0
TFS145 On 20/03/2022 Spot Bond				100.00000	0.00000	100.88326			0.00	0	0
Total TFS145 SPOT									0.00	0	0
Total For TFS145									0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TH10A1 SPOT									0.00	0	0
Total For TH10A1									0.00	0	0
TH10A2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.31932			0.00	1,595,994,800	797,997,400
Total TH10A2 SPOT									0.00	1,595,994,800	797,997,400
Total For TH10A2									0.00	1,595,994,800	797,997,400
TH10A3 On 18/07/2017 Spot Bond			7.83000	102.09714	7.83000	102.07563		2,740,500,000,000.00	350,000,000	350,000,000	
Total TH10A3 SPOT								2,740,500,000,000.00	350,000,000	350,000,000	
Total For TH10A3								2,740,500,000,000.00	350,000,000	350,000,000	
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TH10A4 SPOT									0.00	0	0
Total For TH10A4									0.00	0	0
TH10A5 On 18/07/2017 Spot Bond				100.00000	0.00000	100.22554			0.00	319,944,200	159,972,100
Total TH10A5 SPOT									0.00	319,944,200	159,972,100
Total For TH10A5									0.00	319,944,200	159,972,100
TH10A6 On 18/07/2017 Spot Bond			7.39000	98.34731	7.39000	101.96094			0.00	0	0
Total TH10A6 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH10A6										0.00	0	0
TH10A6 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
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.17138				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A8 On 18/07/2017 Spot Bond			7.16000	98.39792	7.16000	101.90089				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.18058				0.00	1,000,000,000	500,000,000
Total TH10B1 SPOT										0.00	1,000,000,000	500,000,000
Total For TH10B1										0.00	1,000,000,000	500,000,000
TH10B2 On 18/07/2017 Spot Bond				100.00000	0.00000	100.17983				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.19785				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C2 On 18/07/2017 Spot Bond				100.00000	0.00000	100.19541				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.26878				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D2 On 18/07/2017 Spot Bond				100.00000	0.00000	100.26041				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.16648				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.17250				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	102.34021	8.73000	102.31605				0.00	0	0
Total TH11A3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TH11A3									0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	99.99261			0.00	0	0
Total TH11A4 SPOT									0.00	0	0
Total For TH11A4									0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	100.39097			0.00	360,000,000	380,000,000
Total TH11A5 SPOT									0.00	360,000,000	380,000,000
Total For TH11A5									0.00	360,000,000	380,000,000
TH11A6 On 18/07/2041 Spot Bond			8.95500	92.73369	8.95500	101.31231			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	99.97986			0.00	0	0
Total TH11A7 SPOT									0.00	0	0
Total For TH11A7									0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	100.39097			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	100.46898			0.00	0	0
Total TH11B1 SPOT									0.00	0	0
Total For TH11B1									0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.17888			0.00	0	0
Total TH11B2 SPOT									0.00	0	0
Total For TH11B2									0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.17813			0.00	0	0
Total TH11B3 SPOT									0.00	0	0
Total For TH11B3									0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.19745			0.00	0	0
Total TH11C1 SPOT									0.00	0	0
Total For TH11C1									0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.19670			0.00	0	0
Total TH11C2 SPOT									0.00	0	0
Total For TH11C2									0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.19014			0.00	0	0
Total TH11C3 SPOT									0.00	0	0
Total For TH11C3									0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.25571			0.00	0	0
Total TH11D1 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11D1										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.25646				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.25273				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	101.47849				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond				100.00000	0.00000	101.54224				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			9.15500	101.10000	9.15500	101.60345				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				100.00000	0.00000	101.51652				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A5 On 21/02/2048 Spot Bond				100.00000	0.00000	101.57654				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			9.06500	100.41022	9.06500	100.38564				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				100.00000	0.00000	101.50794				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond				100.00000	0.00000	101.57654				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A9 On 21/02/2048 Spot Bond			9.17500	92.61381	9.17500	99.64962				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond				100.00000	0.00000	101.65369				0.00	0	0
Total TH12B1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12B1										0.00	0	0
TH12B: On 21/02/2048 Spot Bond				100.00000	0.00000	101.65369				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				100.00000	0.00000	101.65369				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B: On 21/02/2048 Spot Bond				100.00000	0.00000	101.65369				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	101.79078				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	101.79078				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	101.79078				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	101.78907				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	102.34693				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D: On 21/02/2048 Spot Bond				100.00000	0.00000	102.34693				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	102.46505				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D: On 21/02/2048 Spot Bond				100.00000	0.00000	102.33668				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	101.47707				0.00	0	36,999,900
Total TH13A1 SPOT										0.00	0	36,999,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13A1										0.00	0	36,999,900
TH13A1 On 21/08/2018 Spot Bond				100.00000	0.00000	101.51481				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A2 On 21/08/2050 Spot Bond				100.00000	0.00000	101.57646				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A3 On 21/08/2020 Spot Bond			9.30500	101.66562	9.30500	101.64008				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A4 On 21/08/2018 Spot Bond				100.00000	0.00000	101.47879				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A5 On 21/08/2018 Spot Bond				100.00000	0.00000	101.64042				0.00	1,800,000,000	900,000,000
Total TH13A6 SPOT										0.00	1,800,000,000	900,000,000
Total For TH13A6										0.00	1,800,000,000	900,000,000
TH13A6 On 21/08/2020 Spot Bond				100.00000	0.00000	100.93320				0.00	0	20,000,000
Total TH13A7 SPOT										0.00	0	20,000,000
Total For TH13A7										0.00	0	20,000,000
TH13A7 On 21/08/2020 Spot Bond			9.19500	102.31922	9.19500	102.87408				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	101.46950				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	101.65359				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	101.65530				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	101.68234				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	101.64831				0.00	0	0
Total TH13B4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13B4										0.00	0	0
TH13B: On 25/07/2020 Spot Bond				100.00000	0.00000	101.64844				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	101.77351				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	101.78721				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	101.76737				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	101.80136				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	101.86770				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	102.33807				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	102.33807				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	102.36082				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	102.33545				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	102.37224				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	101.33308				0.00	0	0
Total TH14A1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH14A1										0.00	0	0
TH14A: On 21/11/2019 Spot Bond				100.00000	0.00000	101.18651				0.00	640,000,000	320,000,000
Total TH14A2 SPOT										0.00	640,000,000	320,000,000
Total For TH14A2										0.00	640,000,000	320,000,000
TH14A: On 21/11/2021 Spot Bond				100.00000	0.00000	101.60030				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			9.25000	107.44064	9.25000	107.41381				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	101.42696				0.00	0	0
Total TH14A5 SPOT										0.00	0	0
Total For TH14A5										0.00	0	0
TH14A: On 21/11/2019 Spot Bond				100.00000	0.00000	101.56635				0.00	1,966,000,000	983,000,000
Total TH14A6 SPOT										0.00	1,966,000,000	983,000,000
Total For TH14A6										0.00	1,966,000,000	983,000,000
TH14A: On 21/11/2021 Spot Bond				100.00000	0.00000	101.61146				0.00	400,000,000	200,000,000
Total TH14A7 SPOT										0.00	400,000,000	200,000,000
Total For TH14A7										0.00	400,000,000	200,000,000
TH14A: On 21/11/2021 Spot Bond			9.20000	101.23953	9.20000	103.85953				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14B: On 21/11/2021 Spot Bond				100.00000	0.00000	101.70478				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B: On 21/11/2021 Spot Bond				100.00000	0.00000	101.67932				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14C: On 21/11/2021 Spot Bond				100.00000	0.00000	101.79038				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C: On 21/11/2021 Spot Bond				100.00000	0.00000	101.78368				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14D: On 21/11/2021 Spot Bond				100.00000	0.00000	102.30335				0.00	0	0
Total TH14D1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH14D1										0.00	0	0
TH14D: On 21/11/2021 Spot Bond				100.00000	0.00000	102.30308				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH9A11 On 18/07/2039 Spot Bond				100.00000	0.00000	100.19753				0.00	0	0
Total TH9A11 SPOT										0.00	0	0
Total For TH9A11										0.00	0	0
TH9A12 On 18/07/2039 Spot Bond				100.00000	0.00000	100.57593				0.00	1,220,000,000	610,000,000
Total TH9A12 SPOT										0.00	1,220,000,000	610,000,000
Total For TH9A12										0.00	1,220,000,000	610,000,000
THE8A On 18/04/2036 Spot Bond			101.06155	5.88515	101.06155	5.87061				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A2 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
THE8A3 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
THE9A6 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
THE9A7 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
THE9B2 On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9B2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For THE9B2										0.00	0	0
THE9B-On 18/07/2039 Spot Bond				100.00000	0.00000	100.18563				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	101.19486				0.00	0	0
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0
THE9D-On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9D2 SPOT										0.00	0	0
Total For THE9D2										0.00	0	0
THE9D-On 18/07/2019 Spot Bond				100.00000	0.00000	100.26217				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			9.22500	93.27912	9.22500	93.21891				0.00	0	0
Total TL20 SPOT										0.00	0	0
Total For TL20										0.00	0	0
TL20/R-On 22/02/2020 Spot Bond			100.00000	20.00585	100.00000	19.96789				0.00	0	0
TL20/R-On 25/11/2020 Spot Bond			10.00000	107.34700	10.00000	107.31900				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	100.77436				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	100.79097				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			8.21500	104.70210	8.21500	104.67882				0.00	0	26,309,852,190
Total TN17 SPOT										0.00	0	26,309,852,190
Total For TN17										0.00	0	26,309,852,190
TN17/R-On 14/11/2017 Spot Bond			100.00000	71.43567	100.00000	71.27583				0.00	0	0
Total TN17/R203 SPOT										0.00	0	0
Total For TN17/R203										0.00	0	0
TN20-On 17/09/2020 Spot Bond			8.95500	105.55620	8.95500	105.53108				0.00	0	40,054,950,000

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 TN20 SPOT									0.00	0	40,054,950,000
Total For TN20									0.00	0	40,054,950,000
TN20/R On 17/09/2020 Spot Bond			100.00000	17.18844	100.00000	17.15061			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	8.84645	100.00000	8.82479			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			9.65000	105.18447	9.65000	110.54165			0.00	0	4,048,200,000
Total TN23 SPOT									0.00	0	4,048,200,000
Total For TN23									0.00	0	4,048,200,000
TN23/R On 06/11/2023 Spot Bond			100.00000	11.00893	100.00000	16.25286			0.00	0	0
Total TN23/R2023 SPOT									0.00	0	0
Total For TN23/R2023									0.00	0	0
TN25 On 19/08/2025 Spot Bond			10.48000	96.35119	10.48000	96.32401		1,048,000,000,000.00		100,000,000	17,156,500,000
Total TN25 SPOT								1,048,000,000,000.00		100,000,000	17,156,500,000
Total For TN25								1,048,000,000,000.00		100,000,000	17,156,500,000
TN25/R On 19/08/2025 Spot Bond			100.00000	11.12020	100.00000	11.09532			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			10.53000	93.76057	10.53000	93.73400			0.00	0	1,111,400,000
Total TN27 SPOT									0.00	0	1,111,400,000
Total For TN27									0.00	0	1,111,400,000
TN27/R On 14/11/2027 Spot Bond			100.00000	12.83995	100.00000	12.81122			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			11.11500	96.23381	11.11500	96.20537			0.00	0	7,351,600,000
Total TN30 SPOT									0.00	0	7,351,600,000
Total For TN30									0.00	0	7,351,600,000
TN30/R On 09/10/2030 Spot Bond			8.00000	120.85150	8.00000	120.82560			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			11.53500	94.17174	11.53500	94.14290			0.00	0	3,200,000,000
Total TN40 SPOT									0.00	0	3,200,000,000
Total For TN40									0.00	0	3,200,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	100.48754	10.75000	100.45880			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.53791				0.00	0	0
Total TNF18 SPOT										0.00	0	0
Total For TNF18										0.00	0	0
TORQ1 On 15/08/2026 Spot Bond				100.00000	0.00000	101.96116				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	101.66307				0.00	0	0
Total TORQ3 SPOT										0.00	0	0
Total For TORQ3										0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ4 SPOT										0.00	0	0
Total For TORQ4										0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ5 SPOT										0.00	0	0
Total For TORQ5										0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	102.24301				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	101.69791				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	101.73554				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	101.79196				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	107.34700	10.00000	107.31900				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	100.48716				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA03 On 10/04/2019 Spot Bond				100.00000	0.00000	100.20097				0.00	1,000,000,000	500,000,000
Total TPDA05 SPOT										0.00	1,000,000,000	500,000,000
Total For TPDA05										0.00	1,000,000,000	500,000,000
TPDA05 On 30/11/2020 Spot Bond				100.00000	0.00000	101.58847				0.00	0	0
Total TPDA06 SPOT										0.00	0	0
Total For TPDA06										0.00	0	0
TPDA06 On 30/11/2020 Spot Bond			9.21000	104.72889	9.21000	104.70285				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	99.88941	10.00000	99.86178				0.00	0	0
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	99.89216	9.75000	99.86522				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	9.89384	100.00000	9.86748				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRA2A On 14/12/2025 Spot Bond				100.00000	0.00000	101.02294				0.00	0	0
Total TRA2A1 SPOT										0.00	0	0
Total For TRA2A1										0.00	0	0
TRA2A On 14/12/2025 Spot Bond				100.00000	0.00000	101.06942				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			9.45500	104.15979	9.45500	104.13336				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A On 14/12/2018 Spot Bond				100.00000	0.00000	101.02408				0.00	0	22,882,800
Total TRA2A4 SPOT										0.00	0	22,882,800
Total For TRA2A4										0.00	0	22,882,800
TRA2A On 14/12/2020 Spot Bond				100.00000	0.00000	101.06942				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			9.25500	102.45462	9.25500	104.81005				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B On 14/12/2025 Spot Bond				100.00000	0.00000	101.14316				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B:On 14/12/2020 Spot Bond				100.00000	0.00000	101.17151				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	101.29045				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C:On 14/12/2020 Spot Bond				100.00000	0.00000	101.33571				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D On 14/12/2025 Spot Bond				100.00000	0.00000	101.62931				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	101.62931				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TRAA1 SPOT										0.00	0	0
Total For TRAA1										0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	101.07179				0.00	0	13,669,900
Total TRAA2 SPOT										0.00	0	13,669,900
Total For TRAA2										0.00	0	13,669,900
TRAA3:On 14/06/2024 Spot Bond			100.00000	8.60302	100.00000	8.58218				0.00	0	0
Total TRAA3U SPOT										0.00	0	0
Total For TRAA3U										0.00	0	0
TRAA4:On 14/06/2024 Spot Bond			100.00000	9.15713	100.00000	9.13495				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.08092				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	9.48959	100.00000	9.46660				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.08660				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	9.76664	100.00000	9.74298				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.24544				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2024 Spot Bond			100.00000	13.14669	100.00000	13.11483				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	104.38107				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	16.85919	100.00000	16.81835				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	24.32008	100.00000	24.25917				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	4.35416	100.00000	4.34326				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP207 On 28/04/2017 Spot Bond				100.00000	0.00000	99.93270				0.00	0	0
Total TSP207 SPOT										0.00	0	0
Total For TSP207										0.00	0	0
TSP209 On 11/05/2017 Spot Bond				100.00000	0.00000	99.64049				0.00	0	0
Total TSP209 SPOT										0.00	0	0
Total For TSP209										0.00	0	0
TSP210 On 25/05/2017 Spot Bond				100.00000	0.00000	99.32458				0.00	0	0
Total TSP210 SPOT										0.00	0	0
Total For TSP210										0.00	0	0
TSP211 On 08/06/2017 Spot Bond				100.00000	0.00000	99.01219				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP211 SPOT										0.00	0	0
Total For TSP211										0.00	0	0
TSP211 On 22/06/2017 Spot Bond				100.00000	0.00000	98.70764				0.00	0	0
Total TSP213 SPOT										0.00	0	0
Total For TSP213										0.00	0	0
TSP213 On 06/07/2017 Spot Bond				100.00000	0.00000	98.39499				0.00	0	0
Total TSP215 SPOT										0.00	0	0
Total For TSP215										0.00	0	0
TSP215 On 20/07/2017 Spot Bond				100.00000	0.00000	104.03501				0.00	0	0
Total TSP217 SPOT										0.00	0	0
Total For TSP217										0.00	0	0
TSP217 On 03/08/2017 Spot Bond				100.00000	0.00000	97.78028				0.00	0	0
Total TSP218 SPOT										0.00	0	0
Total For TSP218										0.00	0	0
TSP218 On 17/08/2017 Spot Bond				100.00000	0.00000	97.48438				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	26.64523	100.00000	26.57851				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TUHF01 On 26/01/2020 Spot Bond				100.00000	0.00000	99.97215				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC220 On 21/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC220 SPOT										0.00	0	0
Total For TWC220										0.00	0	0
TWC220 On 24/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC221 SPOT										0.00	0	0
Total For TWC221										0.00	0	0
TWC221 On 09/05/2017 Spot Bond				100.00000	0.00000	101.65603				0.00	0	0
Total TWC222 SPOT										0.00	0	0
Total For TWC222										0.00	0	0
TWC222 On 15/05/2017 Spot Bond				100.00000	0.00000	101.52699				0.00	0	0
Total TWC223 SPOT										0.00	0	0
Total For TWC223										0.00	0	0
TWC223 On 17/05/2017 Spot Bond				100.00000	0.00000	101.48076				0.00	0	0

Contract 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	101.43637				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	101.37205				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	101.28762				0.00	0	0
Total TWC227 SPOT										0.00	0	0
Total For TWC227										0.00	0	0
TWC22 On 02/06/2017 Spot Bond				100.00000	0.00000	101.22199				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	100.38752				0.00	0	0
Total TWC229 SPOT										0.00	0	0
Total For TWC229										0.00	0	0
TWC23 On 12/07/2017 Spot Bond				100.00000	0.00000	100.27916				0.00	0	0
Total TWC230 SPOT										0.00	0	0
Total For TWC230										0.00	0	0
TWC23 On 12/07/2017 Spot Bond				100.00000	0.00000	100.25835				0.00	0	0
Total TWC231 SPOT										0.00	0	0
Total For TWC231										0.00	0	0
TWC23 On 14/07/2017 Spot Bond				100.00000	0.00000	100.12904				0.00	0	0
Total TWC232 SPOT										0.00	0	0
Total For TWC232										0.00	0	0
TWC23 On 24/07/2017 Spot Bond			100.00000	83.54882	100.00000	83.36520			178,500,000,000,000.00	31,785,000,000	25,000,000,000	
Total TWC233 SPOT									'8,500,000,000,000.00	31,785,000,000	25,000,000,000	
Total For TWC233									'8,500,000,000,000.00	31,785,000,000	25,000,000,000	
TWC23 On 26/07/2017 Spot Bond			100.00000	83.21550	100.00000	79.88461			0.00	0	0	
Total TWC234 SPOT									0.00	0	0	
Total For TWC234									0.00	0	0	
UG21 On 02/03/2021 Spot Bond			9.36000	105.82387	9.36000	105.79756			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			10.65000	105.17532	10.65000	105.14567			0.00	0	114,100,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total UG26 SPOT										0.00	0	114,100,000
Total For UG26										0.00	0	114,100,000
VJA01L On 20/01/2023 Spot Bond			100.00000	7.93022	100.00000	7.91080				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	7.84658	100.00000	7.82737				0.00	0	0
Total VJA02U SPOT										0.00	0	0
Total For VJA02U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	8.00482	100.00000	7.98522				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	8.23497	100.00000	8.21481				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	8.86062	100.00000	8.83892				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	8.84226	100.00000	8.82060				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	8.96501	100.00000	8.94305				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	0.10050	100.00000	0.10026				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	7.75872	100.00000	7.73972				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	7.76276	100.00000	7.74374				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	7.81011	100.00000	7.79098				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	8.02340	100.00000	8.00374				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	8.63891	100.00000	8.61776				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	6.97775	100.00000	6.96067				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	8.79450	100.00000	8.77295				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	0.10050	100.00000	0.10026				0.00	0	0
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	101.14041				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	100.59006				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	59.04588	100.00000	58.90128				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	101.86306				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	100.68524				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	101.83606				0.00	0	0
Total VKE06 SPOT										0.00	0	0
Total For VKE06										0.00	0	0
VKE07 On 08/06/2020 Spot Bond				100.00000	0.00000	101.19505				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	100.68471				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VKE08 SPOT										0.00	0	0
Total For VKE08										0.00	0	0
VPA01L On 20/01/2023 Spot Bond			100.00000	7.47625	100.00000	7.45793				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	7.53486	100.00000	7.51641				0.00	0	0
Total VPA02U SPOT										0.00	0	0
Total For VPA02U										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	9.05484	100.00000	9.03266				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	4.71396	100.00000	4.70242				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	8.68447	100.00000	8.66320				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	8.68755	100.00000	8.66628				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	8.68981	100.00000	8.66853				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	0.10050	100.00000	0.10026				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	7.30475	100.00000	7.28685				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	7.45103	100.00000	7.43278				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	9.24975	100.00000	9.22710				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	4.50237	100.00000	4.49135				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	8.41214	100.00000	8.39154				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	8.48089	100.00000	8.46012				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	8.48038	100.00000	8.45962				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	0.10050	100.00000	0.10026				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00133	100.00000	0.00132				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	10.34369	100.00000	10.31780				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			2.76000	249.15313	2.76000	249.08470				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			7.93500	103.77804	7.93500	103.75565				0.00	0	0
Total WSP2 SPOT										0.00	0	0
Total For WSP2										0.00	0	0
WSP2/f On 28/05/2017 Spot Bond			100.00000	96.07682	100.00000	95.83543				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			8.01500	105.55161	8.01500	105.52870				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			8.19500	105.84910	8.19500	105.82563				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			8.46000	105.52493	8.46000	105.50079				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/f On 28/05/2021 Spot Bond			100.00000	15.87119	100.00000	15.83568				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			7.40000	83.83427	7.40000	83.81772				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										83,077,232,209,735,500.00	543,752,393,300	547,816,602,490
Total for SPOT :										83,077,232,209,735,500.00	543,752,393,300	547,816,602,490
Total Futures										83 077 233 707 380 800.00	543,752,405,206	547,817,467,965
Total Options										0.00	0	34,919
Grand Total:										83,077,233,707,380,800.00	543,752,405,206	547,817,502,884