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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 25/04/2017

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 04/05/2017 Bond Future			10.57664	77.40526	10.53024	77.69846			154,810,520.00	2,000	0
ES33 On 03/08/2017 Bond Future			10.66069	78.87849	10.61264	79.17789			157,756,980.00	2,000	9,466
ES33 On 02/11/2017 Bond Future			10.74582	76.61903	10.69597	76.92532			0.00	0	0
ES33 On 01/02/2018 Bond Future			10.83028	78.14907	10.77884	78.46073			0.00	0	0
Total ES33 Future									312,567,500.00	4,000	9,466
ES33 On 04/05/2017 Bond Future	10.56	Put			0.00000	0.00000	104,950		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.54	Call			61.82000	0.06182	0,000		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.54	Put			0.00000	0.00000	231,380		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.55	Call			125.07000	0.12507	0,000		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.55	Put			0.00000	0.00000	168,130		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.56	Call			188.25000	0.18825	0,000		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			392.97000	0.39297	692,370		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			519.07000	0.51907	818,470		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			455.98000	0.45598	755,380		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	02/11/2017	Bond Future	10.67	Put			160.30000	0.16030	466,590		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			98.52000	0.09852	404,810		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			222.16000	0.22216	528,450		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			1,267.24000	1.26724	955,580		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			1,326.47000	1.32647	1,014,810		0.00	0	0
ES33	On	01/02/2018	Bond Future	11.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	01/02/2018	Bond Future	11.01	Call			1,385.62000	1.38562	1,073,960		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												312,567,500.00	4,000	9,466
ES42	On	04/05/2017	Bond Future			10.79668	80.58644	10.73525	81.02646			641,226,303.08	7,957	820
ES42	On	03/08/2017	Bond Future			10.88159	82.12022	10.81803	82.56931			653,430,590.54	7,957	7,957
ES42	On	02/11/2017	Bond Future			10.96669	79.45430	10.90081	79.91328			0.00	0	0
ES42	On	01/02/2018	Bond Future			11.04839	81.04116	10.98045	81.50840			0.00	0	0
Total ES42 Future												1,294,656,893.62	15,914	8,777
Total For ES42												1,294,656,893.62	15,914	8,777
I2025	On	04/05/2017	Bond Future			127.90707	127.90707	128.13164	128.13164			0.00	0	3,234
I2025	On	03/08/2017	Bond Future			129.03465	129.03465	129.26407	129.26407			0.00	0	1,914
I2025	On	02/11/2017	Bond Future			131.57317	131.57317	131.80902	131.80902			0.00	0	0
I2025	On	01/02/2018	Bond Future			132.87694	132.87694	133.11765	133.11765			0.00	0	0
Total I2025 Future												0.00	0	5,148
I2025	On	04/05/2017	Bond Future	132.56	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.56	Put			4,428.36000	4.42836	4,652,930		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			4,438.36000	4.43836	4,662,930		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.58	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.58	Put			4,448.36000	4.44836	4,672,930		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			4,695.93000	4.69593	4,925,350		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			4,705.93000	4.70593	4,935,350		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.98	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.98	Put			4,715.93000	4.71593	4,945,350		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.97	Put			1,160.98000	1.16098	1,396,830		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			1,170.98000	1.17098	1,406,830		0.00	0	0

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	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			1,150.98000	1.15098	1,386,830		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	133.90	Put			782.35000	0.78235	1,023,060		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			762.35000	0.76235	1,003,060		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			772.35000	0.77235	1,013,060		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.90	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	5,148
I2029	On	04/05/2017	Bond Future			99.42306	99.42306	99.38567	99.38567			0.00	0	1,772
I2029	On	01/02/2018	Bond Future			104.38500	104.38500	104.34729	104.34729			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			1,264.33000	1.26433	1,226,940		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			1,274.33000	1.27433	1,236,940		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			1,284.33000	1.28433	1,246,940		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			105.24301	105.24301	105.20387	105.20387			0.00	0	5,704
I2033	On	03/08/2017	Bond Future			107.26555	107.26555	107.22600	107.22600			35,075,834.85	327	6,134
I2033	On	02/11/2017	Bond Future			108.29876	108.29876	108.26001	108.26001			0.00	0	0
I2033	On	01/02/2018	Bond Future			110.48477	110.48477	110.44552	110.44552			0.00	0	0
Total I2033 Future												35,075,834.85	327	11,838
I2033	On	04/05/2017	Bond Future	110.84	Put			5,636.13000	5.63613	5,596,990		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.85	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.85	Put			5,646.13000	5.64613	5,606,990		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			5,626.13000	5.62613	5,586,990		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			5,894.00000	5.89400	5,854,450		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			5,904.00000	5.90400	5,864,450		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			5,914.00000	5.91400	5,874,450		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.07	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	02/11/2017	Bond Future	110.07	Put			1,809.99000	1.80999	1,771,240		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			1,819.99000	1.81999	1,781,240		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			1,829.99000	1.82999	1,791,240		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			795.52000	0.79552	834,770		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			785.52000	0.78552	824,770		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			805.52000	0.80552	844,770		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												35,075,834.85	327	11,838
I2038	On	04/05/2017	Bond Future			131.41752	131.41752	131.36901	131.36901			493,209,952.56	3,753	4,031
I2038	On	03/08/2017	Bond Future			132.44627	132.44627	132.39743	132.39743			499,719,776.71	3,773	20,092
I2038	On	02/11/2017	Bond Future			135.05193	135.05193	135.00395	135.00395			0.00	0	0
I2038	On	01/02/2018	Bond Future			136.25698	136.25698	136.20804	136.20804			0.00	0	0
Total I2038 Future												992,929,729.27	7,526	24,123
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			8,400.99000	8.40099	8,352,480		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			8,410.99000	8.41099	8,362,480		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			8,420.99000	8.42099	8,372,480		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.17	Put			8,772.57000	8.77257	8,723,730		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.18	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.18	Put			8,782.57000	8.78257	8,733,730		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			8,762.57000	8.76257	8,713,730		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	02/11/2017	Bond Future	136.82	Put			1,816.05000	1.81605	1,768,070		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			1,796.05000	1.79605	1,748,070		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			1,806.05000	1.80605	1,758,070		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			741.96000	0.74196	693,020		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			721.96000	0.72196	673,020		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On	01/02/2018	Bond Future	136.94	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.94	Put			731.96000	0.73196	683,020		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												992,929,729.27	7,526	24,123
I2046	On	04/05/2017	Bond Future			127.77503	127.77503	127.72704	127.72704			1,578,021,620.50	12,350	19,136
I2046	On	03/08/2017	Bond Future			130.23053	130.23053	130.18204	130.18204			1,648,327,818.21	12,657	22,540
I2046	On	02/11/2017	Bond Future			131.20908	131.20908	131.16154	131.16154			0.00	0	0
I2046	On	01/02/2018	Bond Future			133.85780	133.85780	133.80925	133.80925			0.00	0	0
Total I2046 Future												3,226,349,438.71	25,007	41,676
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			10,592.96000	10.59296	10,544,970		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			10,602.96000	10.60296	10,554,970		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			10,612.96000	10.61296	10,564,970		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			11,007.96000	11.00796	10,959,470		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			10,987.96000	10.98796	10,939,470		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			10,997.96000	10.99796	10,949,470		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			5,138.46000	5.13846	5,090,920		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			5,148.46000	5.14846	5,100,920		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			5,158.46000	5.15846	5,110,920		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.90	Call			909.25000	0.90925	957,800		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.90	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.91	Call			899.25000	0.89925	947,800		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			889.25000	0.88925	937,800		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												3,226,349,438.71	25,007	41,676
I2050	On	04/05/2017	Bond Future			136.85181	136.85181	136.79982	136.79982			252,354,737.64	1,844	4,750
I2050	On	03/08/2017	Bond Future			137.82000	137.82000	137.76773	137.76773			254,140,080.00	1,844	24,401
I2050	On	02/11/2017	Bond Future			140.53145	140.53145	140.48026	140.48026			0.00	0	0
I2050	On	01/02/2018	Bond Future			141.67610	141.67610	141.62368	141.62368			0.00	0	0
Total I2050 Future												506,494,817.64	3,688	29,151

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	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			11,030.18000	11.03018	10,978,190		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			11,040.18000	11.04018	10,988,190		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			11,050.18000	11.05018	10,998,190		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.22	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.22	Put			11,452.27000	11.45227	11,400,000		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			11,462.27000	11.46227	11,410,000		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			11,472.27000	11.47227	11,420,000		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			4,169.74000	4.16974	4,118,550		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			4,179.74000	4.17974	4,128,550		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			4,189.74000	4.18974	4,138,550		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.23	Call			1,393.68000	1.39368	1,446,100		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			1,383.68000	1.38368	1,436,100		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			1,373.68000	1.37368	1,426,100		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												506,494,817.64	3,688	29,151
R186	On	04/05/2017	Bond Future			8.67357	115.74140	8.62536	116.07635		8.45	14,467,675.00	125	91,793
R186	On	03/08/2017	Bond Future			8.71283	112.64168	8.66249	112.98392		8.91	47,872,714.00	425	39,724
R186	On	02/11/2017	Bond Future			8.74667	114.83075	8.69397	115.18131		8.83	0.00	0	4
R186	On	01/02/2018	Bond Future			8.77436	111.81986	8.71961	112.17614		8.83	0.00	0	0
Total R186 Future												62,340,389.00	550	131,521
R186	On	04/05/2017	Bond Future	8.90	Put			93.91000	0.09391	120,870	8.41	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Call			2,044.46000	2.04446	1,734,260	8.42	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Put			86.13000	0.08613	110,880	8.42	0.00	0	0
R186	On	04/05/2017	Bond Future	8.94	Call			2,227.97000	2.22797	1,911,950	8.43	0.00	0	0
R186	On	04/05/2017	Bond Future	8.95	Put			60.16000	0.06016	77,410	8.43	0.00	0	5,209
R186	On	04/05/2017	Bond Future	8.98	Call			2,478.27000	2.47827	2,156,230	8.44	0.00	0	0
R186	On	04/05/2017	Bond Future	8.98	Put			45.38000	0.04538	58,290	8.44	0.00	0	0
R186	On	04/05/2017	Bond Future	9.20	Call			3,910.85000	3.91085	3,576,820	8.57	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Put			102.25000	0.10225	131,570	8.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/05/2017	Bond Future	8.90	Call			1,984.22000	1.98422	1,676,230	8.41	0.00	0	0
R186	On	04/05/2017	Bond Future	8.70	Call			930.02000	0.93002	700,150	8.34	0.00	0	500
R186	On	04/05/2017	Bond Future	8.70	Put			412.01000	0.41201	517,090	8.34	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Call			1,924.49000	1.92449	1,618,860	8.41	0.00	0	0
R186	On	04/05/2017	Bond Future	9.20	Put			4.23000	0.00423	5,150	8.57	0.00	0	5,209
R186	On	04/05/2017	Bond Future	8.94	Put			65.92000	0.06592	84,850	8.43	0.00	0	500
R186	On	04/05/2017	Bond Future	8.95	Call			2,290.01000	2.29001	1,972,310	8.43	0.00	0	0
R186	On	04/05/2017	Bond Future	8.44	Call			185.65000	0.18565	106,650	8.24	0.00	0	500
R186	On	04/05/2017	Bond Future	8.44	Put			1,486.05000	1.48605	1,742,000	8.24	0.00	0	0
R186	On	03/08/2017	Bond Future	9.50	Call			5,933.38000	5.93338	5,636,750	9.21	0.00	0	0
R186	On	03/08/2017	Bond Future	9.50	Put			417.33000	0.41733	462,940	9.21	0.00	0	6,500
R186	On	03/08/2017	Bond Future	8.92	Call			3,070.43000	3.07043	2,846,060	8.88	0.00	0	0
R186	On	03/08/2017	Bond Future	8.92	Put			1,334.38000	1.33438	1,452,250	8.88	0.00	0	0
R186	On	03/08/2017	Bond Future	8.85	Put			1,513.53000	1.51353	1,642,940	8.85	0.00	0	750
R186	On	03/08/2017	Bond Future	8.91	Call			3,028.25000	3.02825	2,805,500	8.87	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Put			1,358.94000	1.35894	1,478,430	8.87	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Call			3,112.90000	3.11290	2,886,910	8.88	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Put			1,310.16000	1.31016	1,426,410	8.88	0.00	0	0
R186	On	03/08/2017	Bond Future	9.35	Call			5,131.05000	5.13105	4,848,810	9.12	0.00	0	0
R186	On	03/08/2017	Bond Future	9.35	Put			575.66000	0.57566	635,660	9.12	0.00	0	750
R186	On	03/08/2017	Bond Future	8.85	Call			2,781.25000	2.78125	2,568,420	8.85	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Put			2,338.11000	2.33811	2,481,300	8.79	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Call			3,606.53000	3.60653	3,397,930	8.79	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Put			2,309.95000	2.30995	2,451,910	8.79	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Call			3,644.55000	3.64455	3,434,730	8.79	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Put			2,282.37000	2.28237	2,423,110	8.79	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Call			3,569.04000	3.56904	3,361,670	8.79	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Call			4,355.24000	4.35524	4,141,080	8.82	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Put			2,674.24000	2.67424	2,816,360	8.82	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Call			4,281.06000	4.28106	4,068,940	8.82	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Put			2,727.98000	2.72798	2,872,140	8.82	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Call			4,317.88000	4.31788	4,104,730	8.82	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Put			2,700.82000	2.70082	2,843,950	8.82	0.00	0	0
Total R186 Option												0.00	0	19,918
Total For R186												62,340,389.00	550	151,439
R197	On	04/05/2017	Bond Future			298.20436	298.20436	298.59073	298.59073			324,148,139.32	1,087	113
R197	On	03/08/2017	Bond Future			297.04291	297.04291	297.43792	297.43792			322,885,643.17	1,087	2,350
R197	On	02/11/2017	Bond Future			302.88663	302.88663	303.29381	303.29381			0.00	0	0
R197	On	01/02/2018	Bond Future			301.94593	301.94593	302.36151	302.36151			0.00	0	0
Total R197 Future												647,033,782.49	2,174	2,463

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	04/05/2017	Bond Future	308.60	Put			10,009.27000	10.00927	10,395,640		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			9,989.27000	9.98927	10,375,640		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			9,999.27000	9.99927	10,385,640		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			10,612.08000	10.61208	11,007,090		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			10,622.08000	10.62208	11,017,090		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			10,632.08000	10.63208	11,027,090		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	Put			1,876.19000	1.87619	2,283,370		0.00	0	0
R197	On	02/11/2017	Bond Future	305.15	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.15	Put			1,856.19000	1.85619	2,263,370		0.00	0	0
R197	On	02/11/2017	Bond Future	305.16	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.16	Put			1,866.19000	1.86619	2,273,370		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	301.66	Call			701.51000	0.70151	285,930		0.00	0	0
R197	On	01/02/2018	Bond Future	301.66	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.67	Call			691.51000	0.69151	275,930		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			681.51000	0.68151	265,930		0.00	0	0
R197	On	01/02/2018	Bond Future	301.68	Put			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												647,033,782.49	2,174	2,463
R202	On	04/05/2017	Bond Future			243.80013	243.80013	243.70857	243.70857			3,621,894,731.28	14,856	24,283
R202	On	03/08/2017	Bond Future			244.82440	244.82440	244.73239	244.73239			3,637,111,286.40	14,856	25,763
R202	On	02/11/2017	Bond Future			249.64087	249.64087	249.55069	249.55069			0.00	0	0
R202	On	01/02/2018	Bond Future			250.93279	250.93279	250.84089	250.84089			0.00	0	0
Total R202 Future												7,259,006,017.68	29,712	50,046
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			13,001.43000	13.00143	12,909,870		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			13,011.43000	13.01143	12,919,870		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			13,021.43000	13.02143	12,929,870		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			13,617.61000	13.61761	13,525,600		0.00	0	0
R202	On	03/08/2017	Bond Future	258.36	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	03/08/2017	Bond Future	258.36	Put			13,627.61000	13.62761	13,535,600		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			13,637.61000	13.63761	13,545,600		0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Put			4,359.31000	4.35931	4,269,130		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			4,339.31000	4.33931	4,249,130		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			4,349.31000	4.34931	4,259,130		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			1,770.89000	1.77089	1,862,790		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			1,760.89000	1.76089	1,852,790		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			1,780.89000	1.78089	1,872,790		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												7,259,006,017.68	29,712	50,046
R2023	On	04/05/2017	Bond Future			8.09199	99.89549	8.05790	100.04978		5.99	0.00	0	14,057
R2023	On	03/08/2017	Bond Future			8.10976	101.79678	8.07358	101.95485		5.91	0.00	0	6,603
R2023	On	02/11/2017	Bond Future			8.12539	99.84393	8.08679	100.00645		5.46	0.00	0	0
R2023	On	01/02/2018	Bond Future			8.13168	101.83767	8.09100	102.00235		5.46	0.00	0	0
Total R2023 Future												0.00	0	20,660
R2023	On	04/05/2017	Bond Future	8.60	Put			2.63000	0.00263	2,730	6.13	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Call			2,464.86000	2.46486	2,310,640	6.13	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Put			2.31000	0.00231	2,380	6.13	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Call			2,377.66000	2.37766	2,223,500	6.13	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Put			2.99000	0.00299	3,120	6.13	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.60	Call			2,421.25000	2.42125	2,267,060	6.13	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Call			2,654.82000	2.65482	2,531,110	6.03	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Put			470.34000	0.47034	504,700	6.03	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Call			2,687.22000	2.68722	2,562,890	6.03	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Put			460.20000	0.46020	493,940	6.03	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Call			2,719.92000	2.71992	2,595,000	6.04	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Put			450.39000	0.45039	483,540	6.04	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Call			2,775.84000	2.77584	2,659,200	5.48	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Put			764.77000	0.76477	810,650	5.48	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Call			2,804.70000	2.80470	2,687,490	5.48	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Put			752.54000	0.75254	797,850	5.48	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Call			2,746.87000	2.74687	2,630,800	5.48	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Put			776.90000	0.77690	823,350	5.48	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	01/02/2018	Bond Future	8.31	Call			2,402.17000	2.40217	2,304,090	5.41	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Put			1,519.60000	1.51960	1,586,200	5.41	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Call			2,425.85000	2.42585	2,327,240	5.41	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Put			1,503.21000	1.50321	1,569,280	5.41	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Call			2,449.29000	2.44929	2,350,160	5.41	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Put			1,486.60000	1.48660	1,552,150	5.41	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	20,660
R203	On	04/05/2017	Bond Future			7.46315	101.44912	7.43725	101.45816		0.29	0.00	0	27,749
Total R203 Future												0.00	0	27,749
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			184.56000	0.18456	193,600	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Call			0.00000	0.00000	0,000	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Put			181.05000	0.18105	190,090	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Call			0.00000	0.00000	0,000	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Put			177.54000	0.17754	186,580	0.27	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												0.00	0	27,749
R2030	On	04/05/2017	Bond Future			9.10405	93.92122	9.05615	94.25843			68,938,175.48	734	31,289
R2030	On	03/08/2017	Bond Future			9.15221	91.70214	9.10254	92.04656			0.00	0	2,494
R2030	On	02/11/2017	Bond Future			9.19166	93.48440	9.14014	93.83679			0.00	0	0
R2030	On	01/02/2018	Bond Future			9.22663	91.34586	9.17348	91.70430			0.00	0	0
Total R2030 Future												68,938,175.48	734	33,783
R2030	On	04/05/2017	Bond Future	9.32	Call			1,836.50000	1.83650	1,499,290		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			1,905.10000	1.90510	1,567,890		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			1,973.63000	1.97363	1,636,420		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.33	Call			1,562.79000	1.56279	1,218,370		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.33	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.34	Call			1,630.66000	1.63066	1,286,240		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			1,698.45000	1.69845	1,354,030		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	02/11/2017	Bond Future	9.35	Call			1,423.87000	1.42387	1,071,480		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			1,490.95000	1.49095	1,138,560		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.36	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Call			1,356.71000	1.35671	1,004,320		0.00	0	0

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	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			1,382.08000	1.38208	1,023,640		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	Call			1,448.28000	1.44828	1,089,840		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			1,315.82000	1.31582	957,380		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												68,938,175.48	734	33,783
R2032	On	04/05/2017	Bond Future			9.26887	92.72243	9.22591	93.04629		12.26	0.00	0	22,177
R2032	On	03/08/2017	Bond Future			9.31557	94.48725	9.27114	94.81800		12.41	0.00	0	460
R2032	On	02/11/2017	Bond Future			9.35995	92.16509	9.31390	92.50362		12.44	0.00	0	0
R2032	On	01/02/2018	Bond Future			9.40010	94.00560	9.35270	94.34985		12.44	0.00	0	0
Total R2032 Future												0.00	0	22,637
R2032	On	04/05/2017	Bond Future	9.44	Call			1,801.02000	1.80102	1,517,950	12.23	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.44	Put			203.22000	0.20322	244,010	12.23	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Call			1,860.63000	1.86063	1,574,720	12.23	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Put			189.18000	0.18918	227,130	12.23	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Call			1,920.95000	1.92095	1,632,340	12.24	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Put			175.93000	0.17593	211,180	12.24	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Call			3,078.63000	3.07863	2,875,400	12.37	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Put			1,903.86000	1.90386	2,031,380	12.37	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Call			3,121.01000	3.12101	2,916,250	12.38	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Put			1,873.01000	1.87301	1,999,000	12.38	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Call			3,163.68000	3.16368	2,957,400	12.38	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Put			1,842.54000	1.84254	1,967,010	12.38	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Call			3,945.67000	3.94567	3,744,860	12.43	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Put			2,732.96000	2.73296	2,870,680	12.43	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Call			3,986.15000	3.98615	3,784,190	12.44	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Put			2,701.17000	2.70117	2,837,740	12.44	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Call			4,026.85000	4.02685	3,823,740	12.44	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Put			2,669.67000	2.66967	2,805,090	12.44	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.56	Call			4,892.54000	4.89254	4,688,190	12.49	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.56	Put			3,400.48000	3.40048	3,540,380	12.49	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Call			4,933.01000	4.93301	4,727,730	12.49	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Put			3,369.85000	3.36985	3,508,820	12.49	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Call			4,851.89000	4.85189	4,648,470	12.48	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Put			3,431.01000	3.43101	3,571,840	12.48	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	22,637

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	04/05/2017	Bond Future			9.45398	96.72174	9.40607	97.11666			0.00	0	8,780
R2035	On	03/08/2017	Bond Future			9.50232	98.56268	9.45283	98.96593			0.00	0	0
R2035	On	02/11/2017	Bond Future			9.55053	95.97628	9.49934	96.38869			0.00	0	0
R2035	On	01/02/2018	Bond Future			9.59586	97.89288	9.54318	98.31250			0.00	0	0
Total R2035 Future												0.00	0	8,780
R2035	On	04/05/2017	Bond Future	9.53	Call			1,016.47000	1.01647	621,550		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			1,097.77000	1.09777	702,850		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			1,178.96000	1.17896	784,040		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			384.41000	0.38441	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.50	Put			0.00000	0.00000	18,840		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Call			465.60000	0.46560	62,350		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.52	Call			546.68000	0.54668	143,430		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Call			888.13000	0.88813	475,720		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			728.55000	0.72855	316,140		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			808.39000	0.80839	395,980		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			1,631.41000	1.63141	1,211,790		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.73	Call			1,475.51000	1.47551	1,055,890		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			1,553.51000	1.55351	1,133,890		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	8,780
R2037	On	04/05/2017	Bond Future			9.52933	93.19608	9.48162	93.58840		13.77	55,917,648.00	600	52,653
R2037	On	03/08/2017	Bond Future			9.58199	90.71273	9.53272	91.11328		14.63	0.00	0	2,194
R2037	On	02/11/2017	Bond Future			9.62684	92.47578	9.57596	92.88541		14.74	0.00	0	0
R2037	On	01/02/2018	Bond Future			9.66827	90.06681	9.61598	90.48367		14.74	0.00	0	0
Total R2037 Future												55,917,648.00	600	54,847
R2037	On	04/05/2017	Bond Future	9.58	Call			1,305.22000	1.30522	1,020,530	13.68	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Put			499.11000	0.49911	606,740	13.68	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Call			1,358.51000	1.35851	1,068,450	13.68	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Put			471.08000	0.47108	573,340	13.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	04/05/2017	Bond Future	9.60	Call			1,412.91000	1.41291	1,117,640	13.69	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Put			444.28000	0.44428	541,330	13.69	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Put			2,584.69000	2.58469	2,760,920	14.54	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Call			2,885.34000	2.88534	2,664,740	14.52	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Put			2,663.22000	2.66322	2,843,170	14.52	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Call			2,927.07000	2.92707	2,704,610	14.53	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Put			2,623.74000	2.62374	2,801,830	14.53	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Call			2,969.12000	2.96912	2,744,800	14.54	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Call			4,200.35000	4.20035	3,970,290	14.55	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Put			3,605.22000	3.60522	3,784,790	14.55	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Call			4,242.03000	4.24203	4,010,640	14.55	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Put			3,566.98000	3.56698	3,745,220	14.55	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Call			4,283.91000	4.28391	4,051,190	14.56	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Put			3,529.06000	3.52906	3,705,970	14.56	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Call			5,501.04000	5.50104	5,252,710	14.65	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Put			3,813.58000	3.81358	3,982,110	14.65	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Call			5,415.17000	5.41517	5,169,050	14.63	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Put			3,883.32000	3.88332	4,054,060	14.63	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Call			5,457.87000	5.45787	5,210,650	14.64	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Put			3,848.16000	3.84816	4,017,800	14.64	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												55,917,648.00	600	54,847
R204	On	04/05/2017	Bond Future			7.44919	103.86700	7.42831	103.89850		1.27	0.00	0	27,172
R204	On	03/08/2017	Bond Future			7.39929	101.80374	7.37370	101.83671		1.30	0.00	0	9,540
R204	On	02/11/2017	Bond Future			7.28396	103.78226	7.25107	103.81730		0.91	0.00	0	0
R204	On	01/02/2018	Bond Future			7.04438	101.81349	7.00305	101.84812		0.91	0.00	0	0
Total R204 Future												0.00	0	36,712
R204	On	04/05/2017	Bond Future	7.90	Call			708.48000	0.70848	676,970	1.32	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Put			0.06000	0.00006	0,050	1.32	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Call			723.41000	0.72341	691,910	1.33	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Put			0.04000	0.00004	0,040	1.33	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Call			738.35000	0.73835	706,840	1.33	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Put			0.04000	0.00004	0,030	1.33	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Call			590.07000	0.59007	564,380	1.34	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Put			106.73000	0.10673	114,010	1.34	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Call			599.86000	0.59986	574,000	1.34	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Put			103.72000	0.10372	110,830	1.34	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Call			609.72000	0.60972	583,690	1.34	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Put			100.79000	0.10079	107,730	1.34	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Call			613.79000	0.61379	586,490	0.94	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/11/2017	Bond Future	7.74	Put			94.78000	0.09478	102,520	0.94	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Call			622.17000	0.62217	594,720	0.94	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Put			92.58000	0.09258	100,170	0.94	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Call			630.58000	0.63058	602,990	0.94	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Put			90.42000	0.09042	97,870	0.94	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Call			435.50000	0.43550	414,360	0.90	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Put			228.86000	0.22886	242,350	0.90	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Call			440.53000	0.44053	419,250	0.90	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Put			225.53000	0.22553	238,880	0.90	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Call			445.93000	0.44593	424,510	0.90	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Put			222.58000	0.22258	235,790	0.90	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	36,712
R2040	On	04/05/2017	Bond Future			9.61438	96.77608	9.56169	97.23902		14.39	0.00	0	10,745
R2040	On	03/08/2017	Bond Future			9.66787	94.11043	9.61348	94.58303		15.31	52,231,288.65	555	555
R2040	On	02/11/2017	Bond Future			9.71368	95.93946	9.65755	96.42263		15.45	0.00	0	0
R2040	On	01/02/2018	Bond Future			9.75623	93.34934	9.69856	93.84111		15.45	0.00	0	0
Total R2040 Future												52,231,288.65	555	11,300
R2040	On	04/05/2017	Bond Future	9.62	Call			1,195.57000	1.19557	892,540	14.32	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.62	Put			683.47000	0.68347	843,380	14.32	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.63	Call			1,247.57000	1.24757	937,680	14.32	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.63	Put			648.10000	0.64810	801,150	14.32	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.64	Call			1,300.72000	1.30072	984,090	14.33	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.64	Put			614.01000	0.61401	760,320	14.33	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Put			2,993.35000	2.99335	3,211,630	15.23	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Call			3,094.00000	3.09400	2,837,510	15.24	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Put			2,950.05000	2.95005	3,166,160	15.24	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.61	Call			3,006.73000	3.00673	2,754,600	15.23	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.61	Put			3,037.10000	3.03710	3,257,570	15.23	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Call			3,050.20000	3.05020	2,795,880	15.23	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Put			4,200.75000	4.20075	4,423,050	15.27	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Call			4,222.47000	4.22247	3,964,730	15.25	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Put			4,287.77000	4.28777	4,513,200	15.25	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Call			4,265.40000	4.26540	4,006,090	15.26	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Put			4,244.23000	4.24423	4,468,090	15.26	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Call			4,308.26000	4.30826	4,047,390	15.27	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Put			4,258.03000	4.25803	4,460,640	15.39	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Call			5,784.00000	5.78400	5,497,400	15.38	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Put			4,334.26000	4.33426	4,539,430	15.38	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Call			5,829.35000	5.82935	5,541,470	15.38	0.00	0	0

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	01/02/2018	Bond Future	9.88	Put			4,296.17000	4.29617	4,500,060	15.38	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Call			5,874.52000	5.87452	5,585,360	15.39	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												52,231,288.65	555	11,300
R2044	On	04/05/2017	Bond Future			9.66431	93.64159	9.61660	94.06370		15.04	1,662,138,222.50	17,750	18,512
R2044	On	03/08/2017	Bond Future			9.71696	91.04151	9.66773	91.47252		16.02	1,617,625,549.68	17,768	17,110
R2044	On	02/11/2017	Bond Future			9.76214	92.81092	9.71137	93.25156		16.19	0.00	0	0
R2044	On	01/02/2018	Bond Future			9.80418	90.28351	9.75206	90.73195		16.19	0.00	0	0
Total R2044 Future												3,279,763,772.18	35,518	35,622
R2044	On	04/05/2017	Bond Future	9.67	Call			1,184.00000	1.18400	904,490	14.99	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.67	Put			711.77000	0.71177	854,370	14.99	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.68	Call			1,235.64000	1.23564	949,910	15.00	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.68	Put			675.43000	0.67543	811,810	15.00	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.66	Call			1,133.58000	1.13358	860,400	14.99	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.66	Put			749.46000	0.74946	898,390	14.99	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Put			3,280.65000	3.28065	3,488,130	15.94	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Call			2,901.64000	2.90164	2,676,100	15.94	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Put			3,234.34000	3.23434	3,439,810	15.94	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Call			2,944.19000	2.94419	2,716,650	15.95	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Put			3,188.51000	3.18851	3,391,980	15.95	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Call			2,859.43000	2.85943	2,635,900	15.94	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Call			4,184.81000	4.18481	3,951,110	16.00	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Put			4,458.90000	4.45890	4,665,840	16.00	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Call			4,100.22000	4.10022	3,869,390	15.99	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Put			4,549.79000	4.54979	4,759,600	15.99	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Call			4,142.41000	4.14241	3,910,140	15.99	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Put			4,504.17000	4.50417	4,712,540	15.99	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Put			4,454.98000	4.45498	4,641,940	16.14	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Call			5,712.38000	5.71238	5,453,230	16.12	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Put			4,533.72000	4.53372	4,723,010	16.12	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Call			5,757.30000	5.75730	5,496,990	16.13	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Put			4,494.20000	4.49420	4,682,330	16.13	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Call			5,802.37000	5.80237	5,540,890	16.14	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												3,279,763,772.18	35,518	35,622
R2048	On	04/05/2017	Bond Future			9.65385	92.79026	9.60086	93.27087		15.60	0.00	0	76,763
R2048	On	03/08/2017	Bond Future			9.70091	94.55641	9.64632	95.04693		15.84	0.00	0	41,589
R2048	On	02/11/2017	Bond Future			9.74773	91.95547	9.69143	92.45685		15.99	0.00	0	0
R2048	On	01/02/2018	Bond Future			9.79199	93.79183	9.73418	94.30215		15.99	0.00	0	0
Total R2048 Future												0.00	0	118,352

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	04/05/2017	Bond Future	9.65	Call			1,193.99000	1.19399	885,950	15.54	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Put			748.15000	0.74815	920,720	15.54	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.66	Call			1,246.36000	1.24636	931,160	15.54	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.66	Put			710.26000	0.71026	875,670	15.54	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Call			1,300.03000	1.30003	977,770	15.55	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Put			673.83000	0.67383	832,180	15.55	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Call			2,771.73000	2.77173	2,528,560	15.73	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Put			3,556.99000	3.55699	3,804,340	15.73	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Call			2,813.80000	2.81380	2,568,330	15.73	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Put			3,507.48000	3.50748	3,752,530	15.73	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Call			2,856.22000	2.85622	2,608,460	15.74	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Put			3,458.48000	3.45848	3,701,240	15.74	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Call			4,002.01000	4.00201	3,742,390	15.78	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Put			4,464.33000	4.46433	4,706,090	15.78	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Call			4,045.25000	4.04525	3,783,920	15.78	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Put			4,417.35000	4.41735	4,657,400	15.78	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Call			4,088.73000	4.08873	3,825,690	15.79	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Put			4,370.77000	4.37077	4,609,110	15.79	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.91	Call			6,035.73000	6.03573	5,737,370	15.94	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.91	Put			4,499.31000	4.49931	4,711,270	15.94	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Call			5,942.82000	5.94282	5,647,110	15.92	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Put			4,578.84000	4.57884	4,793,450	15.92	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.90	Call			5,989.20000	5.98920	5,692,170	15.93	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.90	Put			4,538.92000	4.53892	4,752,210	15.93	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	118,352
R207	On	04/05/2017	Bond Future			7.53047	101.59699	7.51047	101.64466		2.27	0.00	0	76,227
R207	On	03/08/2017	Bond Future			7.51409	99.88750	7.49144	99.93691		2.34	0.00	0	2,101
R207	On	02/11/2017	Bond Future			7.46227	101.82881	7.43615	101.88058		2.03	0.00	0	0
R207	On	01/02/2018	Bond Future			7.37042	100.21968	7.34130	100.27140		2.03	0.00	0	0
Total R207 Future												0.00	0	78,328
R207	On	04/05/2017	Bond Future	8.20	Call			1,627.12000	1.62712	1,579,450	2.35	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Put			0.00000	0.00000	0,000	2.35	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Call			1,650.48000	1.65048	1,602,810	2.35	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Put			0.00000	0.00000	0,000	2.35	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Call			1,673.82000	1.67382	1,626,150	2.35	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Put			0.00000	0.00000	0,000	2.35	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Call			2,012.81000	2.01281	1,965,670	2.46	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Put			33.52000	0.03352	35,790	2.46	0.00	0	0
R207	On	03/08/2017	Bond Future	8.19	Call			1,581.03000	1.58103	1,536,190	2.42	0.00	0	51

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/08/2017	Bond Future	8.19	Put			71.24000	0.07124	75,810	2.42	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Call			1,972.69000	1.97269	1,925,720	2.45	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Put			35.96000	0.03596	38,400	2.45	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Call			1,992.73000	1.99273	1,945,670	2.45	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Put			34.72000	0.03472	37,070	2.45	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Call			1,396.45000	1.39645	1,354,790	2.09	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Put			188.94000	0.18894	199,050	2.09	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Call			1,365.19000	1.36519	1,323,880	2.09	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Put			196.73000	0.19673	207,190	2.09	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Call			1,380.79000	1.38079	1,339,310	2.09	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Put			192.80000	0.19280	203,090	2.09	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Call			981.60000	0.98160	948,980	2.01	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Put			488.11000	0.48811	507,210	2.01	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Call			959.66000	0.95966	927,420	2.01	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Put			501.47000	0.50147	520,950	2.01	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Call			970.60000	0.97060	938,170	2.01	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Put			494.76000	0.49476	514,050	2.01	0.00	0	0
Total R207 Option												0.00	0	51
Total For R207												0.00	0	78,379
R208	On	04/05/2017	Bond Future			7.69577	97.57811	7.67099	97.65863		3.70	31,615,307.64	324	19,014
R208	On	03/08/2017	Bond Future			7.69322	99.43531	7.66626	99.51817		3.74	0.00	0	4,716
R208	On	02/11/2017	Bond Future			7.67819	97.96538	7.64852	98.05123		3.33	0.00	0	0
R208	On	01/02/2018	Bond Future			7.64367	99.92165	7.61176	100.00817		3.33	0.00	0	0
Total R208 Future												31,615,307.64	324	23,730
R208	On	04/05/2017	Bond Future	8.39	Call			2,303.86000	2.30386	2,223,340	3.80	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Put			0.01000	0.00001	0,010	3.80	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Call			2,240.69000	2.24069	2,160,160	3.80	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Put			0.02000	0.00002	0,010	3.80	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Call			2,272.28000	2.27228	2,191,760	3.80	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Put			0.01000	0.00001	0,010	3.80	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Put			168.18000	0.16818	179,280	3.81	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Call			2,148.87000	2.14887	2,076,850	3.82	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Put			163.70000	0.16370	174,540	3.82	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Call			2,098.08000	2.09808	2,026,590	3.81	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Put			172.90000	0.17290	184,270	3.81	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Call			2,123.36000	2.12336	2,051,600	3.81	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Call			1,898.08000	1.89808	1,832,710	3.37	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Put			374.14000	0.37414	394,620	3.37	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Call			1,919.48000	1.91948	1,853,800	3.37	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Put			367.14000	0.36714	387,310	3.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/11/2017	Bond Future	8.20	Call			1,940.97000	1.94097	1,874,970	3.37	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Put			360.25000	0.36025	380,100	3.37	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Call			1,470.88000	1.47088	1,418,630	3.29	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Put			881.04000	0.88104	915,310	3.29	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Call			1,487.44000	1.48744	1,434,880	3.29	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Put			870.68000	0.87068	904,640	3.29	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Call			1,503.75000	1.50375	1,450,880	3.29	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Put			860.08000	0.86008	893,730	3.29	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												31,615,307.64	324	23,730
R209	On	04/05/2017	Bond Future			9.42363	72.88901	9.37553	73.22061		14.34	237,326,616.56	3,256	56,293
R209	On	03/08/2017	Bond Future			9.46766	74.27629	9.41813	74.61476		14.62	185,690,725.00	2,500	10,835
R209	On	02/11/2017	Bond Future			9.50955	72.56946	9.45847	72.91554		14.83	0.00	0	476
R209	On	01/02/2018	Bond Future			9.54768	74.01865	9.49528	74.37085		14.83	0.00	0	0
Total R209 Future												423,017,341.56	5,756	67,604
R209	On	04/05/2017	Bond Future	8.93	Call			21.23000	0.02123	8,750	13.85	0.00	0	1,130
R209	On	04/05/2017	Bond Future	8.93	Put			3,204.18000	3.20418	3,523,300	13.85	0.00	0	0
R209	On	04/05/2017	Bond Future	9.33	Call			536.22000	0.53622	373,290	14.09	0.00	0	0
R209	On	04/05/2017	Bond Future	9.33	Put			852.22000	0.85222	1,020,890	14.09	0.00	0	1,130
R209	On	04/05/2017	Bond Future	9.46	Call			1,011.59000	1.01159	777,970	14.17	0.00	0	0
R209	On	04/05/2017	Bond Future	9.63	Put			139.21000	0.13921	173,470	14.27	0.00	0	1,130
R209	On	04/05/2017	Bond Future	9.46	Put			430.76000	0.43076	528,740	14.17	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Call			1,055.30000	1.05530	816,840	14.17	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Put			406.17000	0.40617	499,310	14.17	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Call			1,099.96000	1.09996	856,770	14.18	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Put			382.63000	0.38263	471,040	14.18	0.00	0	0
R209	On	04/05/2017	Bond Future	9.63	Call			1,867.95000	1.86795	1,570,610	14.27	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Call			2,299.90000	2.29990	2,116,460	14.44	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Put			2,218.57000	2.21857	2,373,600	14.44	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Call			2,334.57000	2.33457	2,149,500	14.44	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Put			2,184.82000	2.18482	2,338,220	14.44	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Call			2,369.51000	2.36951	2,182,800	14.45	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Put			2,151.45000	2.15145	2,303,210	14.45	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Call			3,302.11000	3.30211	3,109,360	14.69	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Put			2,885.53000	2.88553	3,038,860	14.69	0.00	0	0
R209	On	02/11/2017	Bond Future	10.00	Call			5,186.61000	5.18661	4,941,200	15.05	0.00	0	0
R209	On	02/11/2017	Bond Future	10.00	Put			1,640.48000	1.64048	1,741,150	15.05	0.00	0	3,360
R209	On	02/11/2017	Bond Future	8.30	Call			573.45000	0.57345	517,920	14.24	0.00	0	2,800
R209	On	02/11/2017	Bond Future	8.30	Put			9,134.24000	9.13424	9,424,790	14.24	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Call			1,753.30000	1.75330	1,624,840	14.39	0.00	0	4,100

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/11/2017	Bond Future	9.00	Put			4,973.68000	4.97368	5,191,300	14.39	0.00	0	0
R209	On	02/11/2017	Bond Future	10.60	Call			7,938.23000	7.93823	7,645,660	15.59	0.00	0	0
R209	On	02/11/2017	Bond Future	10.60	Put			762.01000	0.76201	815,520	15.59	0.00	0	1,300
R209	On	02/11/2017	Bond Future	9.53	Call			3,337.17000	3.33717	3,143,230	14.70	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Put			2,853.23000	2.85323	3,005,370	14.70	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Call			3,372.43000	3.37243	3,177,290	14.70	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Put			2,821.22000	2.82122	2,972,160	14.70	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Call			4,657.08000	4.65708	4,445,100	14.82	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Put			3,099.24000	3.09924	3,239,460	14.82	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Call			4,583.94000	4.58394	4,373,830	14.81	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Put			3,156.87000	3.15687	3,298,960	14.81	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Call			4,620.45000	4.62045	4,409,400	14.81	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Put			3,127.95000	3.12795	3,269,100	14.81	0.00	0	0
Total R209 Option												0.00	0	14,950
Total For R209												423,017,341.56	5,756	82,554
R210	On	04/05/2017	Bond Future			184.59579	184.59579	184.52725	184.52725			0.00	0	1,503
R210	On	03/08/2017	Bond Future			188.14321	188.14321	188.07405	188.07405			0.00	0	195
R210	On	02/11/2017	Bond Future			189.44427	189.44427	189.37629	189.37629			0.00	0	0
R210	On	01/02/2018	Bond Future			193.26842	193.26842	193.19934	193.19934			0.00	0	0
Total R210 Future												0.00	0	1,698
R210	On	04/05/2017	Bond Future	192.32	Put			7,792.75000	7.79275	7,724,210		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			7,802.75000	7.80275	7,734,210		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			7,782.75000	7.78275	7,714,210		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			8,205.95000	8.20595	8,136,790		0.00	0	0
R210	On	03/08/2017	Bond Future	196.29	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/08/2017	Bond Future	196.29	Put			8,215.95000	8.21595	8,146,790		0.00	0	0
R210	On	03/08/2017	Bond Future	196.30	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/08/2017	Bond Future	196.30	Put			8,225.95000	8.22595	8,156,790		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			2,703.71000	2.70371	2,635,730		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			2,713.71000	2.71371	2,645,730		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			2,693.71000	2.69371	2,625,730		0.00	0	0
R210	On	01/02/2018	Bond Future	192.38	Call			819.34000	0.81934	888,420		0.00	0	0
R210	On	01/02/2018	Bond Future	192.38	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
R210	On	01/02/2018	Bond Future	192.36	Call			839.34000	0.83934	908,420		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			829.34000	0.82934	898,420		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Put			0.00000	0.00000	0,000		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			148.53536	148.53536	148.48098	148.48098			0.00	0	3,268
R212	On	03/08/2017	Bond Future			149.36263	149.36263	149.30784	149.30784			0.00	0	3,858
R212	On	02/11/2017	Bond Future			152.30108	152.30108	152.24743	152.24743			0.00	0	0
R212	On	01/02/2018	Bond Future			153.31530	153.31530	153.26065	153.26065			0.00	0	0
Total R212 Future												0.00	0	7,126
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			3,759.02000	3.75902	3,704,640		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			3,769.02000	3.76902	3,714,640		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			3,749.02000	3.74902	3,694,640		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			4,032.16000	4.03216	3,977,370		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			4,042.16000	4.04216	3,987,370		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			4,052.16000	4.05216	3,997,370		0.00	0	0
R212	On	02/11/2017	Bond Future	152.42	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.42	Put			172.57000	0.17257	118,920		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			152.57000	0.15257	98,920		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			162.57000	0.16257	108,920		0.00	0	0
R212	On	01/02/2018	Bond Future	154.69	Put			1,429.35000	1.42935	1,374,700		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			1,439.35000	1.43935	1,384,700		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			1,449.35000	1.44935	1,394,700		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	7,126
R213	On	04/05/2017	Bond Future			9.14349	84.69046	9.09529	85.02104		11.96	0.00	0	44,151
R213	On	03/08/2017	Bond Future			9.18503	86.30239	9.13521	86.63993		12.15	0.00	0	2,341
R213	On	02/11/2017	Bond Future			9.22632	84.42886	9.17474	84.77410		12.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	01/02/2018	Bond Future			9.26421	86.11477	9.21108	86.46605		12.21	0.00	0	0
Total R213 Future												0.00	0	46,492
R213	On	04/05/2017	Bond Future	9.37	Call			1,968.37000	1.96837	1,666,110	11.89	0.00	0	0
R213	On	04/05/2017	Bond Future	9.37	Put			108.33000	0.10833	136,650	11.89	0.00	0	0
R213	On	04/05/2017	Bond Future	9.35	Call			1,853.49000	1.85349	1,556,040	11.88	0.00	0	0
R213	On	04/05/2017	Bond Future	9.35	Put			126.92000	0.12692	160,050	11.88	0.00	0	0
R213	On	04/05/2017	Bond Future	9.36	Call			1,910.66000	1.91066	1,610,740	11.89	0.00	0	0
R213	On	04/05/2017	Bond Future	9.36	Put			117.32000	0.11732	147,980	11.89	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Call			2,893.03000	2.89303	2,681,530	12.06	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Put			1,583.97000	1.58397	1,710,010	12.06	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Call			2,932.76000	2.93276	2,719,690	12.07	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Put			1,557.27000	1.55727	1,681,740	12.07	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Call			2,972.76000	2.97276	2,758,130	12.07	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Put			1,530.90000	1.53090	1,653,810	12.07	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Call			3,537.88000	3.53788	3,334,430	12.13	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Put			2,438.64000	2.43864	2,580,430	12.13	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Call			3,574.87000	3.57487	3,370,220	12.14	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Put			2,409.76000	2.40976	2,550,350	12.14	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Call			3,612.05000	3.61205	3,406,200	12.14	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Put			2,381.14000	2.38114	2,520,530	12.14	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Call			4,355.20000	4.35520	4,148,530	12.17	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Put			3,050.38000	3.05038	3,194,990	12.17	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Call			4,391.49000	4.39149	4,183,850	12.17	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Put			3,021.81000	3.02181	3,165,450	12.17	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Call			4,427.62000	4.42762	4,219,010	12.18	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Put			2,993.16000	2.99316	3,135,830	12.18	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	46,492
R214	On	04/05/2017	Bond Future			9.57367	72.57712	9.52058	72.95652		15.08	34,111,246.40	470	35,332
R214	On	03/08/2017	Bond Future			9.61837	73.95848	9.56374	74.34563		15.38	0.00	0	2,797
R214	On	02/11/2017	Bond Future			9.66279	72.09861	9.60649	72.49441		15.63	0.00	0	0
R214	On	01/02/2018	Bond Future			9.70456	73.53839	9.64681	73.94121		15.63	0.00	0	0
Total R214 Future												34,111,246.40	470	38,129
R214	On	04/05/2017	Bond Future	9.56	Call			868.99000	0.86899	632,940	14.96	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Put			586.97000	0.58697	730,320	14.96	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Call			909.59000	0.90959	667,520	14.97	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Put			556.31000	0.55631	693,640	14.97	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Call			951.17000	0.95117	703,190	14.97	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Put			526.75000	0.52675	658,170	14.97	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Call			2,195.45000	2.19545	1,998,940	15.24	0.00	0	0

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	9.51	Put			2,579.65000	2.57965	2,770,290	15.24	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Call			2,229.45000	2.22945	2,031,070	15.24	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Put			2,541.90000	2.54190	2,730,670	15.24	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Call			2,263.73000	2.26373	2,063,480	15.25	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Put			2,504.55000	2.50455	2,691,450	15.25	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Call			3,136.76000	3.13676	2,929,200	15.39	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Put			3,324.23000	3.32423	3,512,470	15.39	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Call			3,171.14000	3.17114	2,962,190	15.39	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Put			3,287.75000	3.28775	3,474,600	15.39	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Call			3,205.91000	3.20591	2,995,580	15.40	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Put			3,251.77000	3.25177	3,437,240	15.40	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Call			4,622.90000	4.62290	4,387,650	15.52	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Put			3,425.87000	3.42587	3,593,440	15.52	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Call			4,659.97000	4.65997	4,423,640	15.53	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Put			3,394.82000	3.39482	3,561,310	15.53	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Call			4,697.17000	4.69717	4,459,760	15.53	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Put			3,364.01000	3.36401	3,529,420	15.53	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												34,111,246.40	470	38,129
Total for Bond												18,282,049,183.17	132,855	984,449
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future												0.00	0	0
Total For ES18												0.00	0	0
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future												0.00	0	0
Total For ES18A												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future												0.00	0	0
Total For ES26												0.00	0	0

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R212 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			553.75300	553.75300	555.68200	555.68200				1,628,033,820.00	294	87
GOVI On 03/08/2017 GOVI			564.29500	564.29500	566.26200	566.26200				1,630,812,550.00	289	389
GOVI On 02/11/2017 GOVI			575.26200	575.26200	577.27400	577.27400				0.00	0	0
GOVI On 01/02/2018 GOVI			586.74800	586.74800	588.79300	588.79300				0.00	0	0
Total GOVI Future										3,258,846,370.00	583	476
GOVI On 04/05/2017 GOVI	262.18	Call			2,935,020.00000	293.50200	2,915,730,000			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			2,934,920.00000	293.49200	2,915,630,000			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			2,934,820.00000	293.48200	2,915,530,000			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			51,720.00000	5.17200	32,050,000			0.00	0	0
GOVI On 03/08/2017 GOVI	561.09	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 03/08/2017 GOVI	561.10	Call			51,620.00000	5.16200	31,950,000			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			51,520.00000	5.15200	31,850,000			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	572.44	Call			48,340.00000	4.83400	28,220,000			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			48,240.00000	4.82400	28,120,000			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			48,140.00000	4.81400	28,020,000			0.00	0	0
GOVI On 02/11/2017 GOVI	572.46	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 01/02/2018 GOVI	581.02	Call			77,730.00000	7.77300	57,280,000			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 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			77,630.00000	7.76300	57,180,000		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			77,530.00000	7.75300	57,080,000		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									3,258,846,370.00	583	476
Total for GOVI									3,258,846,370.00	583	476
AL37 On 04/05/2017 Index Future			533.40700	533.40700	534.08900	534.08900			0.00	0	1
AL37 On 03/08/2017 Index Future			543.56100	543.56100	544.25800	544.25800			0.00	0	0
AL37 On 02/11/2017 Index Future			554.12500	554.12500	554.84200	554.84200			0.00	0	0
AL37 On 01/02/2018 Index Future			565.19000	565.19000	565.91400	565.91400			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			613.59100	613.59100	615.42600	615.42600			0.00	0	0
AL7T On 03/08/2017 Index Future			625.27200	625.27200	627.14300	627.14300			0.00	0	0
AL7T On 02/11/2017 Index Future			637.42400	637.42400	639.34000	639.34000			0.00	0	0
AL7T On 01/02/2018 Index Future			650.15100	650.15100	652.09700	652.09700			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			555.41500	555.41500	557.36500	557.36500		1,577,378,600.00		284	414
ALBI On 03/08/2017 Index Future			565.98900	565.98900	567.97700	567.97700		1,607,408,760.00		284	227
ALBI On 02/11/2017 Index Future			576.98800	576.98800	579.02300	579.02300		0.00		0	0
ALBI On 01/02/2018 Index Future			588.50900	588.50900	590.57700	590.57700		0.00		0	0
Total ALBI Future								3,184,787,360.00		568	641
Total For ALBI								3,184,787,360.00		568	641
IGOV On 04/05/2017 Index Future			247.64500	247.64500	247.76100	247.76100		0.00		0	448
IGOV On 03/08/2017 Index Future			252.40500	252.40500	252.52300	252.52300		0.00		0	772
IGOV On 02/11/2017 Index Future			257.37100	257.37100	257.49400	257.49400		0.00		0	0
IGOV On 01/02/2018 Index Future			262.56600	262.56600	262.69200	262.69200		0.00		0	0
Total IGOV Future								0.00		0	1,220
Total For IGOV								0.00		0	1,220
Total for Index								3,184,787,360.00		568	1,862
JIBAR f On 17/05/2017 Jibar Future			7.32000	92.68000	7.37000	92.63000		0.00		0	0
JIBAR f On 21/06/2017 Jibar Future			7.26000	92.74000	7.40000	92.60000		0.00		0	0
JIBAR f On 19/07/2017 Jibar Future			7.21000	92.79000	7.41000	92.59000		0.00		0	0
JIBAR f On 16/08/2017 Jibar Future			7.19000	92.81000	7.42000	92.58000		0.00		0	0
JIBAR f On 20/09/2017 Jibar Future			7.15000	92.85000	7.42000	92.58000		0.00		0	0
JIBAR f On 18/10/2017 Jibar Future			7.13000	92.87000	7.42000	92.58000		0.00		0	0

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 F On 20/12/2017		Jibar Future	7.08000	92.92000	7.45000	92.55000			0.00	0	0
JIBAR F On 20/03/2018		Jibar Future	7.07000	92.93000	7.47000	92.53000			0.00	0	0
JIBAR F On 20/06/2018		Jibar Future	7.09000	92.91000	7.47000	92.53000			0.00	0	0
JIBAR F On 19/09/2018		Jibar Future	7.12000	92.88000	7.49000	92.51000			0.00	0	0
JIBAR F On 19/12/2018		Jibar Future	7.17000	92.83000	7.55000	92.45000			0.00	0	0
JIBAR F On 20/03/2019		Jibar Future	7.22000	92.78000	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	96.12656	96.12656	95.83036	95.83036			0.00	0	0
10Y ST On 16/03/2026		Interest Rate Swap	93.16149	93.16149	92.84955	92.84955			0.00	0	0
10Y ST On 15/06/2026		Interest Rate Swap	91.92761	91.92761	91.59809	91.59809			0.00	0	0
10Y ST On 21/09/2026		Interest Rate Swap	94.07026	94.07026	93.72314	93.72314			0.00	0	0
10Y ST On 21/12/2026		Interest Rate Swap	97.81804	97.81804	97.45695	97.45695			0.00	0	0
10Y ST On 15/03/2027		Interest Rate Swap	96.41815	96.41815	96.03706	96.03706			0.00	0	0
10Y ST On 21/06/2027		Interest Rate Swap	98.46411	98.46411	98.07267	98.07267			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	99.60169	99.60169	99.59948	99.59948			0.00	0	0
1Y STN On 21/12/2017		Interest Rate Swap	99.78993	99.78993	99.78599	99.78599			0.00	0	0
1Y STN On 15/03/2018		Interest Rate Swap	99.73764	99.73764	99.73127	99.73127			0.00	0	0
1Y STN On 21/06/2018		Interest Rate Swap	99.92198	99.92198	99.91263	99.91263			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	99.81947	99.81947	99.81558	99.81558			0.00	0	0
2Y STN On 16/03/2018		Interest Rate Swap	99.01856	99.01856	99.01227	99.01227			0.00	0	0
2Y STN On 15/06/2018		Interest Rate Swap	98.61276	98.61276	98.60366	98.60366			0.00	0	0
2Y STN On 21/09/2018		Interest Rate Swap	98.57333	98.57333	98.55839	98.55839			0.00	0	0
2Y STN On 21/12/2018		Interest Rate Swap	98.99000	98.99000	98.97000	98.97000			0.00	0	0
2Y STN On 15/03/2019		Interest Rate Swap	99.42091	99.42091	99.39300	99.39300			0.00	0	0
2Y STN On 21/06/2019		Interest Rate Swap	99.86174	99.86174	99.82185	99.82185			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	96.78112	96.78112	96.66213	96.66213			0.00	0	0
5Y STN On 16/03/2021		Interest Rate Swap	96.07180	96.07180	95.93795	95.93795			0.00	0	0
5Y STN On 15/06/2021		Interest Rate Swap	95.32913	95.32913	95.18106	95.18106			0.00	0	0
5Y STN On 21/09/2021		Interest Rate Swap	95.55671	95.55671	95.39552	95.39552			0.00	0	0
5Y STN On 21/12/2021		Interest Rate Swap	97.78332	97.78332	97.61161	97.61161			0.00	0	51

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
5Y STN On 15/03/2022 Interest Rate Swap			97.96038	97.96038	97.77723	97.77723			0.00	0	0
5Y STN On 21/06/2022 Interest Rate Swap			99.18371	99.18371	98.98602	98.98602			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 :									24,725,682,913.17	134,006	986,838
AA05 On 22/03/2019 Spot Bond			9.38000	100.82807	9.38000	100.72765			8,254,400,000,000.00	880,000,000	940,000,000
Total AA05 SPOT									8,254,400,000,000.00	880,000,000	940,000,000
Total For AA05									8,254,400,000,000.00	880,000,000	940,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	96.97061			0.00	250,000,000	250,000,000
Total AA06 SPOT									0.00	250,000,000	250,000,000
Total For AA06									0.00	250,000,000	250,000,000
AA06/JI On 15/04/2021 Spot Bond			100.00000	12.54011	100.00000	12.41772			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			10.22000	98.10453	10.22000	97.99771			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	106.71700	10.00000	106.60600			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	101.93349			0.00	0	1,212,000,000
Total AB010 SPOT									0.00	0	1,212,000,000
Total For AB010									0.00	0	1,212,000,000
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	100.84328			0.00	1,220,000,000	610,000,000
Total AB011 SPOT									0.00	1,220,000,000	610,000,000
Total For AB011									0.00	1,220,000,000	610,000,000
AB013 On 21/11/2018 Spot Bond			9.43000	102.09879	9.43000	101.99489			28,290,000,000,000.00	3,000,000,000	1,730,000,000
Total AB013 SPOT									28,290,000,000,000.00	3,000,000,000	1,730,000,000
Total For AB013									28,290,000,000,000.00	3,000,000,000	1,730,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	11.35761	100.00000	11.24427			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	104.87222	10.84000	104.74996			0.00	0	0
Total AB015U 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 AB015U										0.00	0	0
AB016L On 05/02/2025 Spot Bond			100.00000	9.63914	100.00000	9.54295				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	101.76151	11.37000	101.63926				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	11.37368	100.00000	11.26387				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	90.43255	11.81000	90.31821				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	11.46193	100.00000	11.35125				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	13.69329	100.00000	13.55666				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	15.13158	100.00000	15.03568				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	13.58895	100.00000	13.45334				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	16.45557	100.00000	16.30878				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	14.68801	100.00000	14.57203				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	99.88598				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			9.05000	99.97522	9.05000	99.87618				0.00	0	0
Total AB09 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 AB09									0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	107.51500	10.00000	107.40300			0.00	0	0
Total ABC1234/R2022 SPOT									0.00	0	0
Total For ABC1234/R2022									0.00	0	0
ABCPI: On 07/12/2023 Spot Bond			4.31000	108.97326	4.31000	265.97964			86,200,000,000.00	20,000,000	10,000,000
Total ABCPI3 SPOT									86,200,000,000.00	20,000,000	10,000,000
Total For ABCPI3									86,200,000,000.00	20,000,000	10,000,000
ABF19L On 21/04/2022 Spot Bond			100.00000	12.20451	100.00000	12.05115			0.00	0	0
Total ABF19U SPOT									0.00	0	0
Total For ABF19U									0.00	0	0
ABFN0 On 17/03/2018 Spot Bond			100.00000		0.00000	101.46773			0.00	37,600,000,000	18,800,000,000
Total ABFN07 SPOT									0.00	37,600,000,000	18,800,000,000
Total For ABFN07									0.00	37,600,000,000	18,800,000,000
ABFN0i On 17/03/2020 Spot Bond			100.00000		0.00000	102.14594			0.00	0	498,000,000
Total ABFN08 SPOT									0.00	0	498,000,000
Total For ABFN08									0.00	0	498,000,000
ABFN0i On 17/03/2026 Spot Bond			100.00000		0.00000	101.07767			0.00	0	0
Total ABFN09 SPOT									0.00	0	0
Total For ABFN09									0.00	0	0
ABFN1i On 28/10/2019 Spot Bond			100.00000		0.00000	99.06368			0.00	0	0
Total ABFN10 SPOT									0.00	0	0
Total For ABFN10									0.00	0	0
ABFN1: On 09/04/2019 Spot Bond			100.00000		0.00000	100.14866			0.00	0	126,000,000
Total ABFN12 SPOT									0.00	0	126,000,000
Total For ABFN12									0.00	0	126,000,000
ABFN1: On 14/05/2020 Spot Bond			100.00000		0.00000	101.98553			0.00	0	0
Total ABFN13 SPOT									0.00	0	0
Total For ABFN13									0.00	0	0
ABFN1: On 14/05/2022 Spot Bond			100.00000		0.00000	101.73229			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	102.17075			0.00	0	0
Total ABFN15 SPOT									0.00	0	0
Total For ABFN15									0.00	0	0
ABFN1i On 11/11/2022 Spot Bond			100.00000		0.00000	102.26634			0.00	0	0
Total ABFN16 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 ABFN16										0.00	0	0
ABFN1 On 17/05/2019 Spot Bond				100.00000	0.00000	101.96378				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	100.81033				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			11.43000	98.12986	11.43000	99.81783				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	99.75922				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	100.99777				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	102.08610				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			10.68000	101.63291	10.68000	102.88647				0.00	0	0
Total ABK2 SPOT										0.00	0	0
Total For ABK2										0.00	0	0
ABK3 On 07/11/2018 Spot Bond				100.00000	0.00000	98.54807				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	33.46592	100.00000	33.13198				0.00	0	0
Total ABK3/JIBAR SPOT										0.00	0	0
Total For ABK3/JIBAR										0.00	0	0
ABK4 On 24/05/2018 Spot Bond				100.00000	0.00000	101.64445				0.00	0	20,000,000
Total ABK4 SPOT										0.00	0	20,000,000
Total For ABK4										0.00	0	20,000,000
ABK4/J On 24/05/2018 Spot Bond			100.00000	46.56216	100.00000	46.09753				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	97.80589				0.00	0	0
Total ABK5 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 ABK5										0.00	0	0
ABK5/J On 31/10/2018 Spot Bond			100.00000	39.48056	100.00000	33.20468				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	101.43620				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	98.92775				0.00	0	0
Total ABK7 SPOT										0.00	0	0
Total For ABK7										0.00	0	0
ABK8 On 03/06/2021 Spot Bond				100.00000	0.00000	96.01724				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	97.30022				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	104.75680	6.18000	143.24641				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	102.05188	6.18000	129.19693				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	12.75993	100.00000	12.66747				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	90.93893	7.43000	106.06433				0.00	0	0
Total ABKI03 SPOT										0.00	0	0
Total For ABKI03										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	6.08347	100.00000	6.03960				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			8.23000	94.43253	8.23000	107.25046				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	7.27921	100.00000	7.20848				0.00	0	0
Total ABKI04/I2025 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 ABKI04/I2025										0.00	0	0
ABKS1 On 04/04/2026 Spot Bond				100.00000	0.00000	84.43486				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			3.51000	181.32271	3.51000	181.08178				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN09 On 27/06/2023 Spot Bond			2.17000	195.12556	2.17000	194.89417				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	206.08139	1.82000	205.84510				0.00	0	0
Total ABN14 SPOT										0.00	0	0
Total For ABN14										0.00	0	0
ABN33 On 29/01/2018 Spot Bond			8.44625	94.13648	8.44625	94.04778				0.00	0	0
Total ABN33 SPOT										0.00	0	0
Total For ABN33										0.00	0	0
ABN34 On 29/01/2018 Spot Bond			8.44625	94.13648	8.44625	94.04778				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	100.75547				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	100.25601				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			3.20000	92.32307	3.20000	119.53028				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			3.00000	96.52682	3.00000	171.69542				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			2.87000	108.99806	2.87000	225.30759				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			9.66500	92.92213	9.66500	92.82684				0.00	0	0
Total ABN67 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 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	101.44587				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	113.44000				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	129.74000				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	109.16775	9.63000	109.05497				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	117.76000				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			10.02500	106.67433	10.02500	106.55972				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			8.84500	93.77582	8.84500	93.68716				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN83 SPOT										0.00	0	0
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			10.57000	103.36382	10.57000	103.24689				0.00	0	0
Total ABN87 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 ABN87									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	101.17091			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	99.90350			0.00	0	0
Total ABN92 SPOT									0.00	0	0
Total For ABN92									0.00	0	0
ABS10 On 17/03/2018 Spot Bond			8.75000	102.14760	8.75000	102.05256		8,750,000,000,000.00	1,000,000,000	500,000,000	
Total ABS10 SPOT								8,750,000,000,000.00	1,000,000,000	500,000,000	
Total For ABS10								8,750,000,000,000.00	1,000,000,000	500,000,000	
ABS11 On 09/04/2021 Spot Bond			8.97000	102.07931	8.97000	101.98147		11,122,800,000,000.00	1,240,000,000	620,000,000	
Total ABS11 SPOT								11,122,800,000,000.00	1,240,000,000	620,000,000	
Total For ABS11								11,122,800,000,000.00	1,240,000,000	620,000,000	
ABS12 On 14/05/2020 Spot Bond			9.09000	104.75863	9.09000	104.65578		0.00	0	196,000,000	
Total ABS12 SPOT								0.00	0	196,000,000	
Total For ABS12								0.00	0	196,000,000	
ABS12/ On 14/05/2020 Spot Bond			9.20000	104.47228	9.20000	104.36849		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			9.55000	105.00021	9.55000	104.89203		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			8.81000	101.23152	8.81000	105.77076		0.00	0	0	
Total ABS14 SPOT								0.00	0	0	
Total For ABS14								0.00	0	0	
ABS15 On 11/11/2022 Spot Bond			9.34500	101.54391	9.34500	106.30800		0.00	0	0	
Total ABS15 SPOT								0.00	0	0	
Total For ABS15								0.00	0	0	
ABS16 On 11/11/2025 Spot Bond			10.08000	101.52185	10.08000	106.59077		0.00	0	0	
Total ABS16 SPOT								0.00	0	0	
Total For ABS16								0.00	0	0	
ABS17 On 11/11/2027 Spot Bond			10.82000	98.59705	10.82000	103.77973		32,460,000,000,000.00	3,000,000,000	1,500,000,000	
Total ABS17 SPOT								32,460,000,000,000.00	3,000,000,000	1,500,000,000	
Total For ABS17								32,460,000,000,000.00	3,000,000,000	1,500,000,000	
ABS18 On 26/09/2023 Spot Bond			9.61500	102.02795	9.61500	101.92386		0.00	0	0	
Total ABS18 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 ABS18									0.00	0	0
ABS6 On 01/06/2020 Spot Bond			8.69500	102.09840	8.69500	102.00295			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			10.12000	93.35582	10.12000	93.25569		78,126,400,000,000.00		7,720,000,000	4,160,000,000
Total ABS7 SPOT								78,126,400,000,000.00		7,720,000,000	4,160,000,000
Total For ABS7								78,126,400,000,000.00		7,720,000,000	4,160,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	9.91456	100.00000	9.82755			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			3.50000	278.38969	3.50000	278.01955		140,000,000,000.00		40,000,000	20,000,000
Total ABS12 SPOT								140,000,000,000.00		40,000,000	20,000,000
Total For ABS12								140,000,000,000.00		40,000,000	20,000,000
ABS14 On 31/01/2022 Spot Bond			2.68000	142.23476	2.68000	144.91152		160,800,000,000.00		60,000,000	30,000,000
Total ABS14 SPOT								160,800,000,000.00		60,000,000	30,000,000
Total For ABS14								160,800,000,000.00		60,000,000	30,000,000
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.04528	100.00000	0.04480			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	56.82833	100.00000	56.27965			0.00	0	0
Total ACL02U SPOT									0.00	0	0
Total For ACL02U									0.00	0	0
ACL047 On 22/10/2018 Spot Bond			100.00000		0.00000	88.16315			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	102.36067			0.00	0	0
Total ACL082 SPOT									0.00	0	0
Total For ACL082									0.00	0	0
ACL083 On 30/07/2017 Spot Bond			100.00000		0.00000	102.36067			0.00	0	0
Total ACL083 SPOT									0.00	0	0
Total For ACL083									0.00	0	0
ACL084 On 30/07/2017 Spot Bond			100.00000		0.00000	102.37212			0.00	0	0
Total ACL084 SPOT									0.00	0	0
Total For ACL084									0.00	0	0
ACL086 On 30/07/2017 Spot Bond			100.00000		0.00000	102.37212			0.00	0	0
Total ACL086 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 ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	102.34921				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL088 On 25/11/2020 Spot Bond			10.00000	107.51500	10.00000	107.40300				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL095 On 20/12/2018 Spot Bond				100.00000	0.00000	101.03862				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL096 On 20/06/2020 Spot Bond				100.00000	0.00000	101.06465				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	101.07509				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond				100.00000	0.00000	101.05407				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	101.00703				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			9.11000	103.22438	9.11000	103.12336				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	205.19153				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	205.19671				0.00	0	0
Total ACL128 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 ACL128										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	101.02795				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	102.34332				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	102.40333				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	107.51500	10.00000	107.40300				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	101.03113				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	101.17261	10.23000	101.06295				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL165 On 20/06/2017 Spot Bond				100.00000	0.00000	103.55830				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			9.56000	104.01190	9.56000	103.90521				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL168 On 20/06/2017 Spot Bond				100.00000	0.00000	101.00919				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	132.50813	1.75000	132.35707				0.00	0	0
Total ACL169 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 ACL169										0.00	0	0
ACL17 On 20/06/2017 Spot Bond				100.00000	0.00000	101.00181				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL17 On 20/06/2019 Spot Bond				100.00000	0.00000	101.02814				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL17 On 20/06/2019 Spot Bond				100.00000	0.00000	100.97545				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL18 On 20/06/2017 Spot Bond				100.00000	0.00000	101.06165				0.00	0	52,400,000
Total ACL181 SPOT										0.00	0	52,400,000
Total For ACL181										0.00	0	52,400,000
ACL18 On 20/06/2017 Spot Bond				100.00000	0.00000	101.10662				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL18 On 20/06/2019 Spot Bond				100.00000	0.00000	102.27250				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL18 On 20/09/2017 Spot Bond				100.00000	0.00000	101.13844				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL18 On 20/09/2022 Spot Bond				100.00000	0.00000	101.02269				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL18 On 20/09/2020 Spot Bond				100.00000	0.00000	101.03523				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL18 On 20/09/2020 Spot Bond				100.00000	0.00000	101.04890				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL19 On 20/09/2022 Spot Bond				100.00000	0.00000	101.05216				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL19 On 20/09/2022 Spot Bond				100.00000	0.00000	101.05216				0.00	0	0
Total ACL194 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 ACL194										0.00	0	0
ACL194 On 20/06/2017 Spot Bond				100.00000	0.00000	101.11238				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL195 On 20/12/2017 Spot Bond				100.00000	0.00000	101.00703				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	101.10397				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	101.35132				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	101.11238				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL199 On 20/12/2022 Spot Bond				100.00000	0.00000	101.07007				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	101.07007				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	146.01124				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	147.01129				0.00	0	0
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	100.94704				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	101.53892				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	100.96697				0.00	0	0
Total ACL212 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 ACL212										0.00	0	0
ACL212 On 20/06/2018 Spot Bond				100.00000	0.00000	100.19772				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	93.13426				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	100.95537				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	100.95433				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	101.01850				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	101.93359				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	100.04897				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	100.04824				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	101.01427				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				100.00000	0.00000	100.99848				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	101.29536				0.00	0	0
Total ADCB01 SPOT										0.00	0	0
Total For ADCB01										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	63.97043	100.00000	63.35280				0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	63.97043	100.00000	63.35280				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.70811				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	101.43640				0.00	0	10,000,000
Total ADCB05 SPOT										0.00	0	10,000,000
Total For ADCB05										0.00	0	10,000,000
ADCB2 On 31/07/2018 Spot Bond			100.00000	38.95157	100.00000	45.99339				0.00	0	0
Total ADCB2U SPOT										0.00	0	0
Total For ADCB2U										0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	25.11739	100.00000	24.87488				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	5.91723	100.00000	5.85947				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	100.25200				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	100.26004				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	100.28680				0.00	0	0
Total AHF2C2 SPOT										0.00	0	0
Total For AHF2C2										0.00	0	0
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total AHF3A1 SPOT										0.00	0	0
Total For AHF3A1										0.00	0	0
AHF3A:On 18/10/2042 Spot Bond				100.00000	0.00000	100.24398				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	100.24666				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.31359				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	100.30023				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	100.40932				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	100.36952				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	43.22336	100.00000	42.76452				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1AI On 15/04/2020 Spot Bond			100.00000	16.75803	100.00000	16.58014				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	11.95603	100.00000	11.82911				0.00	0	0
Total AHY2U SPOT										0.00	0	0
Total For AHY2U										0.00	0	0
AIG2U On 08/07/2026 Spot Bond			100.00000	9.73884	100.00000	9.63546				0.00	0	0
Total AIG2U SPOT										0.00	0	0
Total For AIG2U										0.00	0	0
AIR01 On 15/03/2019 Spot Bond			8.98000	100.42642	8.98000	100.33057				0.00	0	0
Total AIR01 SPOT										0.00	0	0
Total For AIR01										0.00	0	0
AIR02 On 30/04/2023 Spot Bond			10.19000	106.62578	10.19000	106.50971				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			9.40500	103.13366	9.40500	103.02898				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AIR04 SPOT									0.00	0	0
Total For AIR04									0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	11.74865	100.00000	11.64499			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			10.49000	100.79379	10.49000	100.67998			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	174.52910	3.25500	174.30181		260,400,000,000.00	80,000,000	40,000,000	
Total AIRL01 SPOT								260,400,000,000.00	80,000,000	40,000,000	
Total For AIRL01								260,400,000,000.00	80,000,000	40,000,000	
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	100.92004			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	100.85100			0.00	0	0
Total APF02 SPOT									0.00	0	0
Total For APF02									0.00	0	0
APF03 On 07/08/2018 Spot Bond				100.00000	0.00000	100.36289			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	100.18518			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	84.26435	100.00000	83.50692			0.00	0	0
Total AS116U SPOT									0.00	0	0
Total For AS116U									0.00	0	0
AS120L On 01/02/2018 Spot Bond			100.00000	55.58171	100.00000	66.63002			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	25.12054	100.00000	24.86987			0.00	0	0
Total AS126U SPOT									0.00	0	0
Total For AS126U									0.00	0	0
AS127L On 19/02/2019 Spot Bond			100.00000	25.12054	100.00000	24.86987			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	3.73707	100.00000	3.71062			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	0.10529	100.00000	0.10482				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	12.44787	100.00000	12.32768				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	21.05660	100.00000	20.85330				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	31.78174	100.00000	31.47488				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	100.97551				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	104.22954				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN014 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN020 On 09/06/2017 Spot Bond				100.00000	0.00000	115.49173				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN022 On 07/12/2033 Spot Bond			3.12000	245.01082	3.12000	244.69508				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN024 On 20/06/2019 Spot Bond				100.00000	0.00000	99.77535				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	97.69173				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	101.96670				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN03: On 07/12/2033 Spot Bond			3.13500	218.21560	3.13500	217.93403				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	100.25109				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN05: On 22/04/2020 Spot Bond				100.00000	0.00000	100.02416				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	99.99986				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	99.90363				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	99.44237				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN062 On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN064 On 01/06/2018 Spot Bond				100.00000	0.00000	101.42091				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN066 On 15/06/2018 Spot Bond				100.00000	0.00000	101.04383				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN068 On 07/02/2020 Spot Bond				100.00000	0.00000	99.76266				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN069 On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN070 SPOT										0.00	0	0
Total For ASN070										0.00	0	0
ASN070 On 20/07/2018 Spot Bond				100.00000	0.00000	95.05698				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN073 On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN077 On 20/06/2020 Spot Bond				100.00000	0.00000	101.14451				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN078 On 20/09/2020 Spot Bond				100.00000	0.00000	100.98577				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN080 On 10/12/2017 Spot Bond				100.00000	0.00000	101.25226				0.00	0	0
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN081 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
ASN082 On 20/06/2020 Spot Bond				100.00000	0.00000	100.65691				0.00	0	71,500,000

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 ASN083 SPOT										0.00	0	71,500,000
Total For ASN083										0.00	0	71,500,000
ASN083 On 03/09/2020 Spot Bond				100.00000	0.00000	101.59223				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN084 On 25/09/2018 Spot Bond				100.00000	0.00000	100.78807				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN086 On 01/10/2020 Spot Bond				100.00000	0.00000	114.23638				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN087 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
ASN088 On 08/10/2018 Spot Bond				100.00000	0.00000	100.45127				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN090 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
ASN091 On 21/10/2020 Spot Bond				100.00000	0.00000	100.17958				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN092 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
ASN094 On 10/11/2020 Spot Bond				100.00000	0.00000	101.98126				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN096 On 20/12/2020 Spot Bond				100.00000	0.00000	71.32600				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	101.48158				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN111 On 20/12/2017 Spot Bond				100.00000	0.00000	101.01229				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN112 SPOT										0.00	0	0
Total For ASN112										0.00	0	0
ASN112 On 08/03/2021 Spot Bond				100.00000	0.00000	101.34274				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN113 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
ASN114 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
ASN115 On 27/01/2018 Spot Bond				100.00000	0.00000	99.99982				0.00	0	0
Total ASN119 SPOT										0.00	0	0
Total For ASN119										0.00	0	0
ASN119 On 20/12/2020 Spot Bond				100.00000	0.00000	101.27996				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN121 On 20/03/2019 Spot Bond				100.00000	0.00000	100.99396				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN125 On 24/02/2019 Spot Bond				100.00000	0.00000	101.61875				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN128 On 24/02/2019 Spot Bond				100.00000	0.00000	101.61424				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN129 On 24/02/2019 Spot Bond				100.00000	0.00000	101.59305				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN130 On 03/03/2019 Spot Bond				100.00000	0.00000	101.44054				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN131 On 03/03/2019 Spot Bond				100.00000	0.00000	101.42914				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN132 On 20/12/2020 Spot Bond				100.00000	0.00000	101.26947				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN134 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
ASN135 On 31/12/2018 Spot Bond				100.00000	0.00000	83.69000				0.00	300,000,000	100,000,000
Total ASN136 SPOT										0.00	300,000,000	100,000,000
Total For ASN136										0.00	300,000,000	100,000,000
ASN136 On 31/01/2022 Spot Bond			3.41000	140.52095	3.41000	140.33518				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN137 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
ASN140 On 31/12/2018 Spot Bond				100.00000	0.00000	83.69000				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN141 On 20/06/2017 Spot Bond				100.00000	0.00000	100.98600				0.00	0	0
Total ASN142 SPOT										0.00	0	0
Total For ASN142										0.00	0	0
ASN142 On 20/06/2020 Spot Bond				100.00000	0.00000	103.51490				0.00	0	310,000,000
Total ASN143 SPOT										0.00	0	310,000,000
Total For ASN143										0.00	0	310,000,000
ASN143 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
ASN144 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
ASN145 On 04/05/2021 Spot Bond				100.00000	0.00000	99.84339				0.00	2,400,000,000	600,000,000
Total ASN146 SPOT										0.00	2,400,000,000	600,000,000
Total For ASN146										0.00	2,400,000,000	600,000,000
ASN146 On 04/05/2021 Spot Bond				100.00000	0.00000	99.84339				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN147 On 31/01/2022 Spot Bond			3.45500	140.24467	3.45500	140.05859				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	104.29215				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	101.51255				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	90.55538	3.90000	157.86694				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	102.07665				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	101.72180				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16(On 29/08/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16(On 06/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16(On 20/06/2021 Spot Bond				100.00000	0.00000	101.07001				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.33765				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	101.41979				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	100.84463				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	100.38388				0.00	0	0
Total ASN184 SPOT										0.00	0	0
Total For ASN184										0.00	0	0
ASN38: On 20/12/2017 Spot Bond			100.00000	61.13007	100.00000	60.53986				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39: On 20/12/2017 Spot Bond			100.00000	61.18423	100.00000	60.59350				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40: On 20/12/2017 Spot Bond			100.00000	60.94049	100.00000	60.35211				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN50: On 16/03/2018 Spot Bond			100.00000	61.48866	100.00000	60.89499				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN75: On 20/09/2020 Spot Bond			100.00000	6.10189	100.00000	6.04298				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ASN75U SPOT									0.00	0	0
Total For ASN75U									0.00	0	0
ASN89I On 02/10/2018 Spot Bond			100.00000	41.17290	100.00000	40.77103			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	101.08110			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			8.85500	102.04683	8.85500	101.95024			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	100.96376			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	32.13343	100.00000	31.82318			0.00	0	0
Total BAW17/JIBAR SPOT									0.00	0	0
Total For BAW17/JIBAR									0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	101.01547			0.00	0	20,000,000
Total BAW18 SPOT									0.00	0	20,000,000
Total For BAW18									0.00	0	20,000,000
BAW19 On 05/12/2020 Spot Bond			10.17000	102.07042	10.17000	101.95922		20,340,000,000,000.00	2,000,000,000	1,000,000,000	
Total BAW19 SPOT								20,340,000,000,000.00	2,000,000,000	1,000,000,000	
Total For BAW19								20,340,000,000,000.00	2,000,000,000	1,000,000,000	
BAW21 On 24/03/2022 Spot Bond			9.79000	99.07761	9.79000	98.97473		0.00	0	0	0
Total BAW21 SPOT								0.00	0	0	0
Total For BAW21								0.00	0	0	0
BAW21 On 24/03/2022 Spot Bond			9.30000	100.94819	9.30000	100.84850		0.00	0	0	0
Total BAW21/R208 SPOT								0.00	0	0	0
Total For BAW21/R208								0.00	0	0	0
BAW22 On 07/12/2022 Spot Bond				100.00000	0.00000	101.34272		0.00	0	0	0
Total BAW22 SPOT								0.00	0	0	0
Total For BAW22								0.00	0	0	0
BAW23 On 15/10/2017 Spot Bond			100.00000	83.10502	100.00000	82.35294		0.00	0	0	0
Total BAW23U SPOT								0.00	0	0	0
Total For BAW23U								0.00	0	0	0
BAW24 On 30/09/2019 Spot Bond				100.00000	0.00000	101.28011		0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW24 SPOT										0.00	0	0
Total For BAW24										0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	101.29978				0.00	600,000,000	300,000,000
Total BAW3 SPOT										0.00	600,000,000	300,000,000
Total For BAW3										0.00	600,000,000	300,000,000
BAW8 On 02/10/2017 Spot Bond			9.20000	101.07222	9.20000	100.97418				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			12.03641	100.86480	12.03641	100.72734				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			12.20365	100.64218	12.20365	100.51298				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond			9.45000	101.22623	9.45000	101.12309				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			11.90000	98.10765	11.90000	100.09729				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA27 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	100.90272				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			11.43000	92.89571	11.43000	101.84721				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	100.87983				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	100.89857				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	100.16069				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	99.24334				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA36 On 30/09/2018 Spot Bond				100.00000	0.00000	99.80115				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	99.82619				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	100.89891				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA42 On 31/03/2019 Spot Bond				100.00000	0.00000	100.89902				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	100.93843				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA51 On 31/03/2019 Spot Bond				100.00000	0.00000	100.96278				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA52 On 30/09/2017 Spot Bond				100.00000	0.00000	100.76726				0.00	0	0
Total BAYA53 SPOT										0.00	0	0
Total For BAYA53										0.00	0	0
BAYA53 On 30/09/2019 Spot Bond				100.00000	0.00000	100.96291				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA54 On 31/03/2018 Spot Bond				100.00000	0.00000	100.68750				0.00	0	0
Total BAYA55 SPOT										0.00	0	0
Total For BAYA55										0.00	0	0
BAYA55 On 31/03/2020 Spot Bond				100.00000	0.00000	100.82225				0.00	0	449,100,000

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 BAYA56 SPOT										0.00	0	449,100,000
Total For BAYA56										0.00	0	449,100,000
BAYA57 On 31/03/2022 Spot Bond				100.00000	0.00000	100.88932				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	101.14240				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	101.14221				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	101.14230				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	106.62342				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB09 On 30/09/2018 Spot Bond				100.00000	0.00000	101.01133				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYD11 On 30/06/2035 Spot Bond			100.00000	20.21565	100.00000	20.01833				0.00	0	0
Total BAYD11 SPOT										0.00	0	0
Total For BAYD11										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	18.39852	100.00000	18.21894				0.00	0	0
Total BAYD21 SPOT										0.00	0	0
Total For BAYD21										0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	11.35711	100.00000	11.24626				0.00	0	0
Total BAYD31 SPOT										0.00	0	0
Total For BAYD31										0.00	0	0
BAYD41 On 30/06/2035 Spot Bond			100.00000	11.37499	100.00000	11.26516				0.00	0	0
Total BAYD41 SPOT										0.00	0	0
Total For BAYD41										0.00	0	0
BAYD51 On 30/06/2035 Spot Bond			100.00000	13.73129	100.00000	13.59726				0.00	0	0
Total BAYD51 SPOT										0.00	0	0
Total For BAYD51										0.00	0	0
BAYD61 On 30/06/2035 Spot Bond			100.00000	11.89792	100.00000	11.78180				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC117L On 02/05/2017 Spot Bond			100.00000	100.00000	100.00000	98.91599				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	96.56085	100.00000	95.54974				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	94.31525	100.00000	93.35038		81,000,000,000,000.00		810,000,000	810,000,000	
Total BC119U SPOT								81,000,000,000,000.00		810,000,000	810,000,000	
Total For BC119U								81,000,000,000,000.00		810,000,000	810,000,000	
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	100.49193				0.00	0	0
Total BCJ06 SPOT										0.00	0	0
Total For BCJ06										0.00	0	0
BCJ09 On 25/07/2017 Spot Bond				100.00000	0.00000	100.05324				0.00	0	100,000,000
Total BCJ09 SPOT										0.00	0	100,000,000
Total For BCJ09										0.00	0	100,000,000
BCJ10 On 12/07/2017 Spot Bond				100.00000	0.00000	100.39696				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	101.70733				0.00	0	0
Total BCJ11 SPOT										0.00	0	0
Total For BCJ11										0.00	0	0
BCJ12 On 23/03/2018 Spot Bond			8.65000	100.93234	8.65000	100.83185				0.00	0	0
Total BCJ12 SPOT										0.00	0	0
Total For BCJ12										0.00	0	0
BCJ13 On 20/04/2018 Spot Bond				100.00000	0.00000	100.16480				0.00	0	0
Total BCJ13 SPOT										0.00	0	0
Total For BCJ13										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	19.97271	100.00000	19.77987				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	19.97271	100.00000	19.77987				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BD020 On 31/12/2018 Spot Bond			2.61000	101.48331	2.61000	199.08681				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BD0202 SPOT										0.00	0	0
Total For BD0202										0.00	0	0
BD0202 On 28/04/2028 Spot Bond			8.64000	90.73698	8.64000	177.14276				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0205 On 02/03/2028 Spot Bond			8.64000	92.02415	8.64000	177.64442				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			9.02500	94.08697	9.02500	93.99625				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			8.08000	99.84931	8.08000	99.76338				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	10.18086	100.00000	10.07927				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	8.81023	100.00000	8.72233				0.00	0	0
Total BG1A8U SPOT										0.00	0	0
Total For BG1A8U										0.00	0	0
BG1B2U On 23/11/2032 Spot Bond			100.00000	8.81023	100.00000	8.72233				0.00	0	0
Total BG1B2U SPOT										0.00	0	0
Total For BG1B2U										0.00	0	0
BG1C2U On 21/11/2032 Spot Bond			100.00000	9.34657	100.00000	9.25331				0.00	0	0
Total BG1C2U SPOT										0.00	0	0
Total For BG1C2U										0.00	0	0
BG1D2U On 21/11/2032 Spot Bond			100.00000	0.00009	100.00000	0.00009				0.00	0	0
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2U On 21/11/2032 Spot Bond			100.00000	12.50496	100.00000	12.38018				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2U On 21/11/2032 Spot Bond			100.00000	17.27236	100.00000	17.10000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.62806				0.00	30,000,000	30,000,000
Total BGL01 SPOT										0.00	30,000,000	30,000,000
Total For BGL01										0.00	30,000,000	30,000,000
BGL02 On 19/11/2019 Spot Bond			10.51000	105.60688	10.51000	105.48742				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2025 Spot Bond				100.00000	0.00000	100.99749				0.00	540,000,000	351,000,000
Total BGL03 SPOT										0.00	540,000,000	351,000,000
Total For BGL03										0.00	540,000,000	351,000,000
BGL04 On 05/02/2025 Spot Bond			10.71000	98.93424	10.71000	100.69571				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			11.07000	103.36871	11.07000	102.47413				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2025 Spot Bond				100.00000	0.00000	101.71946				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2027 Spot Bond			11.70500	102.50903	11.70500	102.17058				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	101.68298				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			11.07000	101.94633	11.07000	101.82700				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond				100.00000	0.00000	99.78296				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			11.45000	103.03468	11.45000	102.85451				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BGL11 SPOT									0.00	0	0
Total For BGL11									0.00	0	0
BGL12 On 20/08/2021 Spot Bond				100.00000	0.00000	103.79437			0.00	40,000,000	20,000,000
Total BGL12 SPOT									0.00	40,000,000	20,000,000
Total For BGL12									0.00	40,000,000	20,000,000
BGL13 On 20/08/2021 Spot Bond			11.49000	103.09416	11.49000	102.96697			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	99.84488			0.00	0	0
Total BGL14 SPOT									0.00	0	0
Total For BGL14									0.00	0	0
BGL15 On 17/03/2022 Spot Bond				100.00000	0.00000	101.31757			0.00	0	0
Total BGL15 SPOT									0.00	0	0
Total For BGL15									0.00	0	0
BGR04 On 28/02/2018 Spot Bond				100.00000	0.00000	101.41438			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	101.53854			0.00	80,000,000	40,000,000
Total BID04 SPOT									0.00	80,000,000	40,000,000
Total For BID04									0.00	80,000,000	40,000,000
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	99.85980			0.00	0	0
Total BID05 SPOT									0.00	0	0
Total For BID05									0.00	0	0
BID06 On 30/06/2019 Spot Bond			8.90500	102.87462	8.90500	102.77618		39,182,000,000,000.00	0.00	4,400,000,000	2,200,000,000
Total BID06 SPOT								39,182,000,000,000.00	0.00	4,400,000,000	2,200,000,000
Total For BID06								39,182,000,000,000.00	0.00	4,400,000,000	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	100.85060			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	100.92045			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	102.86989			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.59079				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	99.89442				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	99.74807				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	99.60005				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	99.51591				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	99.26432				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	99.18031				0.00	0	0
Total BTC168 SPOT										0.00	0	0
Total For BTC168										0.00	0	0
BTC169 On 07/06/2017 Spot Bond				100.00000	0.00000	99.15982				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	100.35619				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	98.67383				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	98.52066				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	98.42031				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.81167				0.00	0	0
Total BWZ18B SPOT										0.00	0	0
Total For BWZ18B										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				100.00000	0.00000	100.83746				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond				100.00000	0.00000	101.68532				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BWZJ1 On 10/11/2019 Spot Bond				100.00000	0.00000	101.99177				0.00	0	290,000,000
Total BWZJ19 SPOT										0.00	0	290,000,000
Total For BWZJ19										0.00	0	290,000,000
BWZJ2 On 10/11/2021 Spot Bond				100.00000	0.00000	102.04430				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	12.12008	100.00000	12.00178				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	12.12008	100.00000	12.00178				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	12.15172	100.00000	12.03311				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	12.15172	100.00000	12.03311				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	42.79336	100.00000	42.37567				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	18.67320	100.00000	18.49095				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			15.13000	97.22359	15.13000	97.06958				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	101.06479				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			12.93000	100.72349	12.93000	100.58414			9,051,000,000,000.00	700,000,000	350,000,000	
Total CBL14 SPOT									9,051,000,000,000.00	700,000,000	350,000,000	
Total For CBL14									9,051,000,000,000.00	700,000,000	350,000,000	
CBL16 On 18/05/2017 Spot Bond			8.45000	104.33354	8.45000	104.23737			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	101.06234			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			12.43000	99.35669	12.43000	99.22439			17,899,200,000,000.00	1,440,000,000	720,000,000	
Total CBL18 SPOT									17,899,200,000,000.00	1,440,000,000	720,000,000	
Total For CBL18									17,899,200,000,000.00	1,440,000,000	720,000,000	
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	100.88421			0.00	400,000,000	223,000,000	
Total CBL20 SPOT									0.00	400,000,000	223,000,000	
Total For CBL20									0.00	400,000,000	223,000,000	
CBL22 On 06/05/2020 Spot Bond			9.77000	96.66311	9.77000	100.80233			0.00	0	0	
Total CBL22 SPOT									0.00	0	0	
Total For CBL22									0.00	0	0	
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	101.80426			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	99.89669			0.00	0	20,000,000	
Total CBL24 SPOT									0.00	0	20,000,000	
Total For CBL24									0.00	0	20,000,000	
CBL25 On 06/05/2019 Spot Bond				100.00000	0.00000	102.12734			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			10.07000	103.24398	10.07000	108.67491			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			10.44500	113.91614	10.44500	113.78875			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.57000	109.60752	10.57000	109.48352			2,114,000,000,000.00	200,000,000	550,000,000
Total CCT02 SPOT									2,114,000,000,000.00	200,000,000	550,000,000
Total For CCT02									2,114,000,000,000.00	200,000,000	550,000,000
CCT03 On 15/03/2025 Spot Bond			10.52000	104.79691	10.52000	104.68019			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	104.55060			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	107.51540	10.00000	107.40320			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	100.26215			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	101.09515			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	100.04025			0.00	0	0
Total CGR17 SPOT									0.00	0	0
Total For CGR17									0.00	0	0
CGR18 On 04/05/2018 Spot Bond			100.00000	40.75512	100.00000	40.34843			0.00	0	0
Total CGR18U SPOT									0.00	0	0
Total For CGR18U									0.00	0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	45.04943	100.00000	44.61448			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	41.93253	100.00000	41.52324			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	100.52520			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	99.70359			0.00	0	10,000,000

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 CGR23 SPOT										0.00	0	10,000,000
Total For CGR23										0.00	0	10,000,000
CGR24 On 08/02/2021 Spot Bond				100.00000	0.00000	101.18750				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	100.99685				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	100.79866				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	101.86898				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	99.76525				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	99.69394				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	98.38275	100.00000	97.33333				0.00	0	0
Total CGR30 SPOT										0.00	0	0
Total For CGR30										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	100.78650				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	100.81248				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	100.84272				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	101.67786				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	103.47291				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CIG07 SPOT										0.00	0	0
Total For CIG07										0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	25.59726	100.00000	25.35012				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	99.89334				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	99.89035				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	99.88582				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
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
CLN184 On 01/07/2021 Spot Bond			10.11000	103.35161	10.11000	103.23904				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	135.06405	3.14000	136.99128				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN193 On 13/09/2021 Spot Bond			3.38000	141.58939	3.38000	134.98709				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0
CLN23(On 25/11/2020 Spot Bond			10.00000	107.51500	10.00000	107.40300			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	107.51500	10.00000	107.40300			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	95.20607	13.50000	95.06874		4,320,000,000,000.00		320,000,000	320,000,000
Total CLN242 SPOT								4,320,000,000,000.00		320,000,000	320,000,000
Total For CLN242								4,320,000,000,000.00		320,000,000	320,000,000
CLN24(On 24/02/2019 Spot Bond			9.35000	101.70567	9.35000	101.60304			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			9.36000	101.44677	9.36000	101.34595			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	99.90941		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	101.41711		0.00	0	0
Total CLN269 SPOT									0.00	0	0
Total For CLN269									0.00	0	0
CLN27(On 20/06/2017 Spot Bond					100.00000	0.00000	101.01709		0.00	13,000,000	13,000,000
Total CLN272 SPOT									0.00	13,000,000	13,000,000
Total For CLN272									0.00	13,000,000	13,000,000
CLN27(On 20/06/2017 Spot Bond					100.00000	0.00000	100.98600		0.00	0	0
Total CLN273 SPOT									0.00	0	0
Total For CLN273									0.00	0	0
CLN27(On 20/06/2017 Spot Bond					100.00000	0.00000	101.01279		0.00	13,000,000	13,000,000
Total CLN274 SPOT									0.00	13,000,000	13,000,000
Total For CLN274									0.00	13,000,000	13,000,000
CLN27(On 22/05/2017 Spot Bond					100.00000	0.00000	101.59091		0.00	0	0
Total CLN275 SPOT									0.00	0	0
Total For CLN275									0.00	0	0
CLN27(On 25/05/2017 Spot Bond					100.00000	0.00000	101.70301		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN277 On 20/06/2017 Spot Bond				100.00000	0.00000	101.02647				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN278 On 07/06/2017 Spot Bond				100.00000	0.00000	101.37063				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN280 On 10/08/2017 Spot Bond				100.00000	0.00000	101.99453				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN288 On 30/08/2017 Spot Bond				100.00000	0.00000	101.56762				0.00	13,000,000	13,000,000
Total CLN289 SPOT										0.00	13,000,000	13,000,000
Total For CLN289										0.00	13,000,000	13,000,000
CLN289 On 26/06/2017 Spot Bond				100.00000	0.00000	100.92310				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	100.90719				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	101.19397				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	107.51500	10.00000	107.40300				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN292 On 30/06/2017 Spot Bond				100.00000	0.00000	100.78216				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				100.00000	0.00000	100.89857				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN294 On 30/06/2017 Spot Bond				100.00000	0.00000	100.81213				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN295 On 20/12/2017 Spot Bond				100.00000	0.00000	101.10914				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.80569				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	100.86002				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	100.82147				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 CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	101.40673				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	155.36166				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	154.09803				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN305 On 20/12/2017 Spot Bond				100.00000	0.00000	154.94219				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN313 On 14/11/2022 Spot Bond				100.00000	0.00000	102.01978				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			10.94500	98.72752	10.94500	98.61134				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			11.46500	95.27738	11.46500	95.16199				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	100.79025				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.12488				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	101.97999				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	100.02189				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	99.89525				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	100.04625	8.80500	99.95240				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN322 On 24/07/2017 Spot Bond				100.00000	0.00000	100.02276				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				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	101.04605				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	101.06185				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	101.06185				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	101.12270				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	101.07027				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN329 On 20/06/2018 Spot Bond				100.00000	0.00000	101.15445				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 30/06/2017 Spot Bond				100.00000	0.00000	100.79025				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN335 On 20/09/2018 Spot Bond				100.00000	0.00000	133.42329				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 28/07/2017 Spot Bond				100.00000	0.00000	100.00003				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN339 On 20/12/2018 Spot Bond				100.00000	0.00000	102.12395				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 30/06/2017 Spot Bond				100.00000	0.00000	100.79415				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN341 On 20/12/2023 Spot Bond				100.00000	0.00000	101.19619				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN343 On 20/12/2018 Spot Bond				100.00000	0.00000	100.95433				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond				100.00000	0.00000	101.09321				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/07/2017 Spot Bond				100.00000	0.00000	100.00003				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	100.77463				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	99.99986				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.90267				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	100.02134				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	100.93121				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			10.12500	103.28020	10.12500	103.16938				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				100.00000	0.00000	101.00220				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	99.71455				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			12.26500	104.74266	12.26500	104.60722				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.00000	0.00000	99.70389				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			12.29500	104.75939	12.29500	104.62136				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 26/07/2022 Spot Bond			10.02000	107.18499	10.02000	107.06926				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				100.00000	0.00000	97.94706				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN37(On 26/07/2022 Spot Bond				100.00000	0.00000	100.05022				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN37(On 20/03/2024 Spot Bond				100.00000	0.00000	83.11845				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN37(On 20/09/2023 Spot Bond				100.00000	0.00000	100.98900				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN37(On 20/09/2023 Spot Bond				100.00000	0.00000	101.00690				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN37(On 20/06/2019 Spot Bond				100.00000	0.00000	101.00707				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN37(On 30/06/2017 Spot Bond				100.00000	0.00000	100.81913				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN37(On 20/03/2021 Spot Bond			9.47000	102.44085	9.47000	102.33787				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN37(On 30/06/2017 Spot Bond				100.00000	0.00000	100.69193				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN37(On 20/06/2019 Spot Bond				100.00000	0.00000	101.09658				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN37(On 20/03/2024 Spot Bond			10.98000	99.16784	10.98000	99.05269				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN38(On 20/09/2024 Spot Bond			11.00000	101.25908	11.00000	101.14129				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN38(On 20/03/2021 Spot Bond				100.00000	0.00000	101.11192				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 22/07/2017 Spot Bond				100.00000	0.00000	100.01643				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN383 On 20/09/2024 Spot Bond			12.05500	101.27889	12.05500	101.15011				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				100.00000	0.00000	101.20444				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				100.00000	0.00000	101.00678				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				100.00000	0.00000	100.05294				0.00	0	35,500,000
Total CLN387 SPOT										0.00	0	35,500,000
Total For CLN387										0.00	0	35,500,000
CLN387 On 20/09/2019 Spot Bond				100.00000	0.00000	101.06491				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN389 On 20/12/2019 Spot Bond				100.00000	0.00000	86.30848				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				100.00000	0.00000	101.01217				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 02/03/2018 Spot Bond				100.00000	0.00000	101.39668				0.00	0	56,900,000
Total CLN395 SPOT										0.00	0	56,900,000
Total For CLN395										0.00	0	56,900,000
CLN395 On 20/03/2020 Spot Bond				100.00000	0.00000	101.08602				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond				100.00000	0.00000	101.85998				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond				100.00000	0.00000	101.91630				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	101.90635				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN399 On 20/06/2020 Spot Bond				100.00000	0.00000	101.01206				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN401 SPOT										0.00	0	0
Total For CLN401										0.00	0	0
CLN401 On 30/06/2017 Spot Bond				100.00000	0.00000	100.85062				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0
CLN402 On 30/06/2017 Spot Bond				100.00000	0.00000	100.74338				0.00	0	0
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0
CLN403 On 21/02/2018 Spot Bond				100.00000	0.00000	102.05494				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN404 On 20/06/2020 Spot Bond				100.00000	0.00000	98.25758				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				100.00000	0.00000	101.01732				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 18/07/2020 Spot Bond				100.00000	0.00000	100.29977				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN409 On 20/09/2020 Spot Bond				100.00000	0.00000	101.11198				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.00000	0.00000	101.11723				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN411 On 18/07/2020 Spot Bond				100.00000	0.00000	100.30110				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond				100.00000	0.00000	101.10147				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				100.00000	0.00000	101.30087				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				100.00000	0.00000	101.15400				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond				100.00000	0.00000	100.31837				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 20/09/2020 Spot Bond			4.00000	100.46385	4.00000	112.57574				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN417 On 23/09/2020 Spot Bond				100.00000	0.00000	101.06524				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond				100.00000	0.00000	101.20653				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN419 On 18/04/2028 Spot Bond			7.01000	46.98891	7.01000	47.54864				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	101.21702				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN420 On 26/01/2021 Spot Bond				100.00000	0.00000	100.06558				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN421 On 20/12/2020 Spot Bond				100.00000	0.00000	110.54730				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN422 On 20/12/2020 Spot Bond				100.00000	0.00000	106.51000				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN423 On 20/12/2020 Spot Bond				100.00000	0.00000	107.56110				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond				100.00000	0.00000	104.20876				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN425 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
CLN426 On 20/12/2018 Spot Bond				100.00000	0.00000	102.34828				0.00	0	166,000,000
Total CLN427 SPOT										0.00	0	166,000,000
Total For CLN427										0.00	0	166,000,000
CLN427 On 15/11/2020 Spot Bond				100.00000	0.00000	101.95091				0.00	0	0
Total CLN428 SPOT										0.00	0	0
Total For CLN428										0.00	0	0
CLN428 On 20/12/2020 Spot Bond				100.00000	0.00000	101.42658				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN429 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
CLN430 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
CLN431 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
CLN432 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
CLN433 On 20/12/2020 Spot Bond				100.00000	0.00000	114.44471				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 30/06/2017 Spot Bond				100.00000	0.00000	100.81286				0.00	0	0
Total CLN435 SPOT										0.00	0	0
Total For CLN435										0.00	0	0
CLN435 On 20/12/2020 Spot Bond				100.00000	0.00000	101.10676				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond				100.00000	0.00000	101.05945				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 03/02/2021 Spot Bond				100.00000	0.00000	99.87210				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN439 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
CLN440 On 20/03/2021 Spot Bond				100.00000	0.00000	101.94743				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN441 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
CLN442 On 23/05/2021 Spot Bond				100.00000	0.00000	101.78581				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN444 On 24/05/2021 Spot Bond			10.07000	109.13341	10.07000	109.01500				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN445 On 20/06/2017 Spot Bond				100.00000	0.00000	100.65455				0.00	0	0
Total CLN446 SPOT										0.00	0	0
Total For CLN446										0.00	0	0
CLN446 On 20/06/2017 Spot Bond				100.00000	0.00000	100.77636				0.00	0	0
Total CLN447 SPOT										0.00	0	0
Total For CLN447										0.00	0	0
CLN447 On 20/06/2017 Spot Bond				100.00000	0.00000	100.69776				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN448 SPOT									0.00	0	0
Total For CLN448									0.00	0	0
CLN448 On 20/09/2017 Spot Bond				100.00000	0.00000	100.74899			0.00	0	0
Total CLN449 SPOT									0.00	0	0
Total For CLN449									0.00	0	0
CLN449 On 20/06/2017 Spot Bond				100.00000	0.00000	100.77410			0.00	0	0
Total CLN450 SPOT									0.00	0	0
Total For CLN450									0.00	0	0
CLN450 On 20/06/2017 Spot Bond				100.00000	0.00000	100.73851			0.00	0	0
Total CLN451 SPOT									0.00	0	0
Total For CLN451									0.00	0	0
CLN451 On 31/01/2022 Spot Bond			4.08000	136.47177	4.08000	136.28144			0.00	0	0
Total CLN452 SPOT									0.00	0	0
Total For CLN452									0.00	0	0
CLN452 On 31/01/2025 Spot Bond			6.05000	98.18608	6.05000	98.02834			0.00	0	0
Total CLN453 SPOT									0.00	0	0
Total For CLN453									0.00	0	0
CLN453 On 31/01/2025 Spot Bond			5.69000	100.64450	5.69000	100.48668		229,307,000,000.00		40,300,000	40,300,000
Total CLN454 SPOT								229,307,000,000.00	40,300,000	40,300,000	
Total For CLN454								229,307,000,000.00	40,300,000	40,300,000	
CLN454 On 04/05/2021 Spot Bond				100.00000	0.00000	101.73886		0.00	0	0	
Total CLN455 SPOT								0.00	0	0	
Total For CLN455								0.00	0	0	
CLN455 On 20/12/2021 Spot Bond				100.00000	0.00000	101.24028		0.00	0	0	
Total CLN456 SPOT								0.00	0	0	
Total For CLN456								0.00	0	0	
CLN456 On 17/11/2021 Spot Bond				100.00000	0.00000	101.84579		0.00	0	0	
Total CLN457 SPOT								0.00	0	0	
Total For CLN457								0.00	0	0	
CLN457 On 29/11/2021 Spot Bond				100.00000	0.00000	101.57333		0.00	260,000,000	260,000,000	
Total CLN458 SPOT								0.00	260,000,000	260,000,000	
Total For CLN458								0.00	260,000,000	260,000,000	
CLN458 On 20/06/2017 Spot Bond				100.00000	0.00000	100.83995		0.00	0	0	
Total CLN459 SPOT								0.00	0	0	
Total For CLN459								0.00	0	0	
CLN459 On 29/11/2021 Spot Bond				100.00000	0.00000	101.55731		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN460 On 15/02/2022 Spot Bond				100.00000	0.00000	102.08433				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN461 On 16/02/2022 Spot Bond			10.64000	103.76350	10.64000	103.64470				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN462 On 23/02/2018 Spot Bond				100.00000	0.00000	101.59868				0.00	400,000,000	622,000,000
Total CLN463 SPOT										0.00	400,000,000	622,000,000
Total For CLN463										0.00	400,000,000	622,000,000
CLN463 On 13/03/2022 Spot Bond			9.87500	101.98920	9.87500	101.88240				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN464 On 14/03/2020 Spot Bond				100.00000	0.00000	101.12682				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN465 On 21/02/2024 Spot Bond				100.00000	0.00000	100.95150				0.00	0	0
Total CLN466 SPOT										0.00	0	0
Total For CLN466										0.00	0	0
CLN466 On 27/03/2020 Spot Bond				100.00000	0.00000	100.73774				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN467 On 28/03/2020 Spot Bond				100.00000	0.00000	100.74057				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN468 On 28/03/2022 Spot Bond				100.00000	0.00000	100.25460				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	204.29292				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			9.02500	94.08697	9.02500	93.99625				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			8.64000	40.22602	8.64000	177.14276				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			8.64000	40.74998	8.64000	177.64442				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF07 On 20/06/2017 Spot Bond				100.00000	0.00000	101.01235				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	100.48747				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF09 On 20/06/2017 Spot Bond				100.00000	0.00000	101.02289				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	100.02189				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	100.94493				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				100.00000	0.00000	100.98599				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF13 On 20/06/2019 Spot Bond				100.00000	0.00000	101.46534				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF14 On 20/09/2019 Spot Bond				100.00000	0.00000	100.98593				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF15 On 20/06/2020 Spot Bond				100.00000	0.00000	101.02258				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	102.02757				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total COH001 SPOT									0.00	0	0
Total For COH001									0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	100.27747			0.00	0	0
Total COH002 SPOT									0.00	0	0
Total For COH002									0.00	0	0
COJ04 On 05/06/2018 Spot Bond			8.65000	104.00264	8.65000	103.90589		15,570,000,000,000.00	1,800,000,000	900,000,000	
Total COJ04 SPOT								15,570,000,000,000.00	1,800,000,000	900,000,000	
Total For COJ04								15,570,000,000,000.00	1,800,000,000	900,000,000	
COJ05 On 05/06/2023 Spot Bond			9.39500	117.75640	9.39500	117.63765		18,790,000,000,000.00	2,000,000,000	1,000,000,000	
Total COJ05 SPOT								18,790,000,000,000.00	2,000,000,000	1,000,000,000	
Total For COJ05								18,790,000,000,000.00	2,000,000,000	1,000,000,000	
COJ07 On 23/03/2021 Spot Bond			9.68000	104.64763	9.68000	104.54015		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			10.67000	108.60456	10.67000	108.48056		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			10.01500	104.83130	10.01500	104.71878		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			10.19000	95.99237	10.19000	95.88815		0.00	0	0	
Total COT01 SPOT								0.00	0	0	
Total For COT01								0.00	0	0	
COT02 On 03/04/2028 Spot Bond			11.35000	93.69205	11.35000	93.57908		12,712,000,000,000.00	1,120,000,000	1,220,000,000	
Total COT02 SPOT								12,712,000,000,000.00	1,120,000,000	1,220,000,000	
Total For COT02								12,712,000,000,000.00	1,120,000,000	1,220,000,000	
COT03 On 05/06/2028 Spot Bond			11.37000	91.95379	11.37000	91.84211		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	17.77226	100.00000	17.60066		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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	17.82398	100.00000	17.65189				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	30.73836	100.00000	30.44158				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	38.31180	100.00000	31.93416				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	31.81559	100.00000	31.50841				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			11.44500	100.78955	11.44500	100.66568				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	43.32210	100.00000	42.90382				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39L On 10/06/2018 Spot Bond			100.00000	37.26306	100.00000	36.90329				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40L On 10/06/2018 Spot Bond			100.00000	43.86340	100.00000	43.43990				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			8.22500	100.04823	8.22500	99.96108				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	100.59407	6.86000	100.52058				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	101.36668				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.85279				0.00	580,000,000	580,000,000
Total DENG65 SPOT										0.00	580,000,000	580,000,000
Total For DENG65										0.00	580,000,000	580,000,000
DENG6 On 05/05/2017 Spot Bond				100.00000	0.00000	99.85225				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	101.38987				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	101.29712				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	100.47395				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	86.24525	100.00000	85.45401				0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	86.24525	100.00000	85.45401				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	99.55257	100.00000	98.66963				0.00	0	0
Total DNG60U SPOT										0.00	0	0
Total For DNG60U										0.00	0	0
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	101.27510				0.00	200,000,000	100,000,000
Total DOL003 SPOT										0.00	200,000,000	100,000,000
Total For DOL003										0.00	200,000,000	100,000,000
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	100.07285				0.00	0	0
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DOL009 On 20/12/2019 Spot Bond				100.00000	0.00000	68.26706				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			9.24000	102.62189	9.24000	102.52007				0.00	0	0
Total DV2021 SPOT										0.00	0	0
Total For DV2021										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV22 On 07/02/2020 Spot Bond			8.71000	103.95371	8.71000	103.85583			696,800,000,000.00	80,000,000	111,000,000
Total DV22 SPOT									696,800,000,000.00	80,000,000	111,000,000
Total For DV22									696,800,000,000.00	80,000,000	111,000,000
DV22/R On 07/02/2020 Spot Bond			100.00000	21.00192	100.00000	20.81458			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			9.65500	103.25086	9.65500	103.14334			1,943,545,707,000.00	201,299,400	115,058,200
Total DV23 SPOT									1,943,545,707,000.00	201,299,400	115,058,200
Total For DV23									1,943,545,707,000.00	201,299,400	115,058,200
DV23/R On 27/02/2023 Spot Bond			100.00000	12.34214	100.00000	12.23205			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	12.34214	100.00000	12.23205			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			9.72500	101.75524	9.72500	101.64853			0.00	0	0
Total DV24 SPOT									0.00	0	0
Total For DV24									0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.92652	9.69000	101.82001			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.92652	9.69000	101.82001			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			10.89000	96.82638	10.89000	96.71300			0.00	0	0
Total DV29 SPOT									0.00	0	0
Total For DV29									0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	102.00685	10.10000	101.89586			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	102.00685	10.10000	101.89586			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	101.37265			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	101.43982			0.00	0	182,000,000
Total DVC028 SPOT									0.00	0	182,000,000
Total For DVC028									0.00	0	182,000,000
DVC25 On 29/08/2017 Spot Bond				100.00000	0.00000	101.39844			0.00	0	450,000,000
Total DVC25 SPOT									0.00	0	450,000,000
Total For DVC25									0.00	0	450,000,000
DVC26 On 29/11/2017 Spot Bond				100.00000	0.00000	101.35697			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.63625				0.00	0	380,000,000
Total DVF18 SPOT										0.00	0	380,000,000
Total For DVF18										0.00	0	380,000,000
DVF19 On 31/05/2019 Spot Bond				100.00000	0.00000	101.81661				0.00	1,000,000,000	1,460,000,000
Total DVF19 SPOT										0.00	1,000,000,000	1,460,000,000
Total For DVF19										0.00	1,000,000,000	1,460,000,000
DVF20 On 29/11/2019 Spot Bond				100.00000	0.00000	101.42915				0.00	0	0
Total DVF20 SPOT										0.00	0	0
Total For DVF20										0.00	0	0
DVF20I On 28/03/2020 Spot Bond				100.00000	0.00000	100.74201				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	101.48038				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	100.76721				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			8.38000	117.63449	8.38000	117.52783				0.00	0	9,700,000
Total E170 SPOT										0.00	0	9,700,000
Total For E170										0.00	0	9,700,000
E170/R On 01/08/2020 Spot Bond			100.00000	22.70905	100.00000	22.50647				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			9.12000	102.57504	9.12000	102.47566				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			9.28000	103.08436	9.28000	102.98277				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			9.66500	102.70853	9.66500	102.60321				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			3.38000	104.44998	3.38000	104.31287				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.99904				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	99.99950				0.00	0	0
Total EFS0A2 SPOT										0.00	0	0
Total For EFS0A2										0.00	0	0
EFS0CI On 28/10/2023 Spot Bond			100.00000	16.78804	100.00000	16.62418				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			2.98000	101.44026	2.98000	101.31090				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	113.69394	2.25000	113.55798				0.00	0	0
Total EL037/I2038 SPOT										0.00	0	0
Total For EL037/I2038										0.00	0	0
EL28 On 02/05/2028 Spot Bond			2.95000	126.89301	2.95000	126.73159				0.00	0	0
Total EL28 SPOT										0.00	0	0
Total For EL28										0.00	0	0
EL29 On 19/11/2029 Spot Bond			2.95000	115.21993	2.95000	115.07337				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	113.95106	2.96000	113.80598				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			2.97000	106.28381	2.97000	106.14856				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			2.97000	102.05532	2.97000	101.92528				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	113.69394	2.25000	113.55798				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			9.37000	105.97266	9.37000	105.86549				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			9.35000	105.84397	9.35000	105.73889				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			10.42000	98.13800	10.42000	98.02791				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			10.67500	94.49356	10.67500	98.42574				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			10.94000	98.64915	10.94000	99.16623				0.00	0	2,466,666,434
Total EMM05 SPOT										0.00	0	2,466,666,434
Total For EMM05										0.00	0	2,466,666,434
EMM06 On 23/06/2025 Spot Bond			10.52000	102.18098	10.52000	102.67289				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	101.45341				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	99.76684				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	101.62324				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	101.41196				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	101.16456				0.00	0	660,000,000

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 EPF008 SPOT										0.00	0	660,000,000
Total For EPF008										0.00	0	660,000,000
EPF008 On 30/03/2018 Spot Bond				100.00000	0.00000	100.69624				0.00	0	0
Total EPF009 SPOT										0.00	0	0
Total For EPF009										0.00	0	0
EPF009 On 07/11/2019 Spot Bond				100.00000	0.00000	99.76325				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF010 On 01/09/2018 Spot Bond			100.00000	38.08543	100.00000	37.71772				0.00	0	0
Total EPF011U SPOT										0.00	0	0
Total For EPF011U										0.00	0	0
EPF011U On 01/09/2019 Spot Bond			100.00000	15.59979	100.00000	15.44918				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPF02U On 06/09/2017 Spot Bond				100.00000	0.00000	101.24911				0.00	0	0
Total EPFC27 SPOT										0.00	0	0
Total For EPFC27										0.00	0	0
EPFC27 On 04/05/2017 Spot Bond				100.00000	0.00000	99.86716				0.00	0	0
Total EPFC28 SPOT										0.00	0	0
Total For EPFC28										0.00	0	0
EPFC28 On 06/11/2017 Spot Bond				100.00000	0.00000	99.78021				0.00	0	180,000,000
Total EPFC29 SPOT										0.00	0	180,000,000
Total For EPFC29										0.00	0	180,000,000
EPFC29 On 02/03/2018 Spot Bond				100.00000	0.00000	101.39806				0.00	0	203,000,000
Total EPFC30 SPOT										0.00	0	203,000,000
Total For EPFC30										0.00	0	203,000,000
EPFC30 On 06/09/2017 Spot Bond				100.00000	0.00000	101.20884				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	100.07967				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	98.11828	100.00000	99.18478				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	96.36829				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS07 On 09/04/2018 Spot Bond			12.43000	97.28431	12.43000	97.15618				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	99.17950				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	41.74558	100.00000	41.33812				0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	41.83559	100.00000	41.42725				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	101.76949				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	101.80732				0.00	0	0
Total ERS3B5 SPOT										0.00	0	0
Total For ERS3B5										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	101.86483				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	101.99713				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	107.51500	10.00000	107.40300				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/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
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	101.70293			0.00	0	810,000,000
Total ERSA15 SPOT									0.00	0	810,000,000
Total For ERSA15									0.00	0	810,000,000
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	101.68190			0.00	0	1,000,000,000
Total ERSA17 SPOT									0.00	0	1,000,000,000
Total For ERSA17									0.00	0	1,000,000,000
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.63611			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	101.94734			0.00	0	360,000,000
Total ERSA20 SPOT									0.00	0	360,000,000
Total For ERSA20									0.00	0	360,000,000
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	101.76766			0.00	100,000,000	100,000,000
Total ERSA21 SPOT									0.00	100,000,000	100,000,000
Total For ERSA21									0.00	100,000,000	100,000,000
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	102.21595			0.00	0	140,000,000
Total ERSA22 SPOT									0.00	0	140,000,000
Total For ERSA22									0.00	0	140,000,000
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	101.75042			0.00	0	390,000,000
Total ERSA23 SPOT									0.00	0	390,000,000
Total For ERSA23									0.00	0	390,000,000
ES18 On 20/04/2018 Spot Bond			8.26000	101.20009	8.26000	101.11061			528,640,000,000,000.00	64,000,000,000	40,890,000,000
Total ES18 SPOT									528,640,000,000,000.00	64,000,000,000	40,890,000,000
Total For ES18									528,640,000,000,000.00	64,000,000,000	40,890,000,000
ES18/R On 20/04/2018 Spot Bond			9.25000	100.29691	9.25000	100.19785			0.00	0	0
Total ES18/R204 SPOT									0.00	0	0
Total For ES18/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
ES23 On 25/01/2023 Spot Bond			8.99500	107.07771	8.99500	106.97367			199,179,883,000.00	22,143,400	189,291,200
Total ES23 SPOT									199,179,883,000.00	22,143,400	189,291,200
Total For ES23									199,179,883,000.00	22,143,400	189,291,200
ES23/R On 25/01/2023 Spot Bond			10.00000	102.64920	10.00000	102.53859			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			9.72000	89.64440	9.72000	89.55146			39,355,607,376,000.00	4,048,930,800	13,387,203,400
Total ES26 SPOT									39,355,607,376,000.00	4,048,930,800	13,387,203,400
Total For ES26									39,355,607,376,000.00	4,048,930,800	13,387,203,400
ES26/R On 02/04/2026 Spot Bond			7.85000	100.63314	7.85000	100.54849			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			10.57000	77.29552	10.52000	77.52543			319,687,536,000.00	30,244,800	56,364,600,000
Total ES33 SPOT									319,687,536,000.00	30,244,800	56,364,600,000
Total For ES33									319,687,536,000.00	30,244,800	56,364,600,000
ES33/R On 15/09/2033 Spot Bond			7.50000	100.96499	7.50000	100.88422			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			10.72500	80.93839	10.72500	80.84603			85,820,072,910,000.00	8,001,871,600	15,921,293,100
Total ES42 SPOT									85,820,072,910,000.00	8,001,871,600	15,921,293,100
Total For ES42									85,820,072,910,000.00	8,001,871,600	15,921,293,100
ES42/R On 25/04/2042 Spot Bond			8.50000	100.15933	8.50000	100.06825			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	101.68727			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	99.96510			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	100.99348			0.00	0	0
Total FBJ20Z SPOT									0.00	0	0
Total For FBJ20Z									0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond				100.00000	0.00000	101.02489			0.00	0	0
Total FBJ22Z SPOT									0.00	0	0
Total For FBJ22Z									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIF01U On 01/11/2018 Spot Bond			100.00000	38.82419	100.00000	32.51224			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	38.89832	100.00000	32.59280			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	38.99267	100.00000	32.69532			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	39.08702	100.00000	32.79785			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	14.51245	100.00000	14.36764			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	11.51811	100.00000	11.40318			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	101.64201			0.00	0	80,000,000
Total FIFB04 SPOT									0.00	0	80,000,000
Total For FIFB04									0.00	0	80,000,000
FIFB06 On 25/08/2017 Spot Bond				100.00000	0.00000	101.47679			0.00	0	126,000,000
Total FIFB06 SPOT									0.00	0	126,000,000
Total For FIFB06									0.00	0	126,000,000
FIFB07 On 27/11/2017 Spot Bond				100.00000	0.00000	101.48581			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	101.49163			0.00	0	20,000,000
Total FIFB08 SPOT									0.00	0	20,000,000
Total For FIFB08									0.00	0	20,000,000
FIFB09 On 27/06/2019 Spot Bond				100.00000	0.00000	100.81073			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	101.48889			0.00	0	0
Total FIFB10 SPOT									0.00	0	0
Total For FIFB10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFB11 On 07/02/2020 Spot Bond				100.00000	0.00000	99.76400			0.00	0	443,000,000
Total FIFB11 SPOT									0.00	0	443,000,000
Total For FIFB11									0.00	0	443,000,000
FIFB12 On 13/08/2020 Spot Bond				100.00000	0.00000	101.86599			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	5.84263	100.00000	5.79494			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	0.45140	100.00000	0.44689			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	0.45140	100.00000	0.44689			0.00	0	0
Total FPB1U SPOT									0.00	0	0
Total For FPB1U									0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	10.56416	100.00000	10.54269			0.00	0	0
Total FR002U SPOT									0.00	0	0
Total For FR002U									0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	10.29020	100.00000	10.27172			0.00	0	0
Total FR003U SPOT									0.00	0	0
Total For FR003U									0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FR2A4A SPOT									0.00	0	0
Total For FR2A4A									0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FR2A4B SPOT									0.00	0	0
Total For FR2A4B									0.00	0	0
FR2A4C On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FR2A4C SPOT									0.00	0	0
Total For FR2A4C									0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FR2A4D SPOT									0.00	0	0
Total For FR2A4D									0.00	0	0
FRB05 On 21/12/2018 Spot Bond			9.25500	101.93999	9.25500	101.83869		19,574,325,000,000.00	2,115,000,000	935,000,000	
Total FRB05 SPOT								19,574,325,000,000.00	2,115,000,000	935,000,000	
Total For FRB05								19,574,325,000,000.00	2,115,000,000	935,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	101.11738			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	102.08085			0.00	0	230,000,000
Total FRB11 SPOT									0.00	0	230,000,000
Total For FRB11									0.00	0	230,000,000
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	102.73851			0.00	0	0
Total FRB12 SPOT									0.00	0	0
Total For FRB12									0.00	0	0
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	97.56432			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			10.67000	100.29266	10.67000	101.84081			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	103.42587			0.00	0	500,000,000
Total FRB15 SPOT									0.00	0	500,000,000
Total For FRB15									0.00	0	500,000,000
FRB16 On 08/07/2025 Spot Bond				100.00000	0.00000	100.40942			0.00	50,000,000	119,500,000
Total FRB16 SPOT									0.00	50,000,000	119,500,000
Total For FRB16									0.00	50,000,000	119,500,000
FRB17 On 08/01/2027 Spot Bond				100.00000	0.00000	100.54993			0.00	0	0
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRB17/ On 08/01/2027 Spot Bond			100.00000	11.57643	100.00000	11.46344			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	100.78743			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			11.37000	103.62744	11.37000	103.50228			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	101.91313			0.00	0	0
Total FRB20 SPOT									0.00	0	0
Total For FRB20									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB21 On 24/11/2021 Spot Bond				100.00000	0.00000	101.93553			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	101.57931			0.00	40,000,000	20,000,000
Total FRB22 SPOT									0.00	40,000,000	20,000,000
Total For FRB22									0.00	40,000,000	20,000,000
FRBC2 On 21/12/2018 Spot Bond			10.23000	106.92938	10.23000	106.81221			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	103.26116			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	142.06733	3.16000	141.88336			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			3.50000	113.89612	3.50000	278.01955		490,000,000,000.00	0.00	140,000,000	70,000,000
Total FRBI23 SPOT								490,000,000,000.00	0.00	140,000,000	70,000,000
Total For FRBI23								490,000,000,000.00	0.00	140,000,000	70,000,000
FRBI25 On 31/01/2025 Spot Bond			3.60000	109.47390	3.60000	116.21368			0.00	0	0
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			3.87000	89.00806	3.87000	158.30677			0.00	0	0
Total FRBI28 SPOT									0.00	0	0
Total For FRBI28									0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			4.06000	94.06645	4.06000	194.41778			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	88.84907	4.14000	88.72660			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	91.02967	4.15000	91.90552			0.00	0	0
Total FRBI50 SPOT									0.00	0	0
Total For FRBI50									0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			8.93000	73.61756	8.93000	73.28219			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRBZ0: On 28/10/2024 Spot Bond			10.05000	48.80603	10.05000	48.41342				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0: On 10/12/2024 Spot Bond			10.08000	48.15853	10.08000	47.76820				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC05: On 13/10/2018 Spot Bond			100.00000	40.71745	100.00000	40.32003				0.00	0	0
Total FRC05U SPOT										0.00	0	0
Total For FRC05U										0.00	0	0
FRC06: On 31/12/2017 Spot Bond			100.00000	60.44661	100.00000	59.85662				0.00	0	0
Total FRC06U SPOT										0.00	0	0
Total For FRC06U										0.00	0	0
FRC10: On 03/06/2021 Spot Bond				100.00000	0.00000	101.78041				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC10: On 20/06/2017 Spot Bond				100.00000	0.00000	101.16498				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	101.02815				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	101.11449				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC11: On 20/06/2017 Spot Bond			7.47000	100.24807	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC11: On 20/06/2017 Spot Bond			7.47000	100.24807	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC12(On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC120 SPOT									0.00	0	0
Total For FRC120									0.00	0	0
FRC12(On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC121 SPOT									0.00	0	0
Total For FRC121									0.00	0	0
FRC12(On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC122 SPOT									0.00	0	0
Total For FRC122									0.00	0	0
FRC12(On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC123 SPOT									0.00	0	0
Total For FRC123									0.00	0	0
FRC12(On 20/06/2017 Spot Bond				100.00000	0.00000	101.09660			0.00	0	0
Total FRC124 SPOT									0.00	0	0
Total For FRC124									0.00	0	0
FRC12(On 20/09/2017 Spot Bond			6.00000	100.19940	6.00000	100.00000			0.00	0	0
Total FRC125 SPOT									0.00	0	0
Total For FRC125									0.00	0	0
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC126 SPOT									0.00	0	0
Total For FRC126									0.00	0	0
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC127 SPOT									0.00	0	0
Total For FRC127									0.00	0	0
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC128 SPOT									0.00	0	0
Total For FRC128									0.00	0	0
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC129 SPOT									0.00	0	0
Total For FRC129									0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC130 SPOT									0.00	0	0
Total For FRC130									0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC131 SPOT									0.00	0	0
Total For FRC131									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	101.39042				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	90.13368	100.09221	89.27662				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	101.00911				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	103.79272				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	101.09332				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	99.71263	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	101.10388				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.02072				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.04915				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	101.32761				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond				100.00000	0.00000	101.03336				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16: On 14/12/2018 Spot Bond			13.22500	81.02849	13.22500	80.91398				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	100.98290				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	100.98396				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC167 On 20/03/2018 Spot Bond				100.00000	0.00000	101.36470			0.00	0	0
Total FRC167 SPOT									0.00	0	0
Total For FRC167									0.00	0	0
FRC168 On 20/06/2018 Spot Bond				100.00000	0.00000	100.97886			0.00	0	0
Total FRC168 SPOT									0.00	0	0
Total For FRC168									0.00	0	0
FRC169 On 31/01/2025 Spot Bond			4.14500	108.27280	4.14500	111.86029			0.00	0	0
Total FRC169 SPOT									0.00	0	0
Total For FRC169									0.00	0	0
FRC170 On 20/06/2018 Spot Bond				100.00000	0.00000	101.05974			0.00	0	0
Total FRC170 SPOT									0.00	0	0
Total For FRC170									0.00	0	0
FRC171 On 20/06/2018 Spot Bond				100.00000	0.00000	101.05974			0.00	0	0
Total FRC171 SPOT									0.00	0	0
Total For FRC171									0.00	0	0
FRC172 On 21/02/2018 Spot Bond				100.00000	0.00000	101.78567			0.00	0	0
Total FRC172 SPOT									0.00	0	0
Total For FRC172									0.00	0	0
FRC173 On 30/06/2017 Spot Bond				100.00000	0.00000	100.79025			0.00	0	0
Total FRC173 SPOT									0.00	0	0
Total For FRC173									0.00	0	0
FRC174 On 20/06/2018 Spot Bond				100.00000	0.00000	101.05974			0.00	0	0
Total FRC174 SPOT									0.00	0	0
Total For FRC174									0.00	0	0
FRC175 On 20/09/2018 Spot Bond				100.00000	0.00000	101.00700			0.00	0	0
Total FRC175 SPOT									0.00	0	0
Total For FRC175									0.00	0	0
FRC176 On 20/09/2018 Spot Bond				100.00000	0.00000	100.98699			0.00	0	0
Total FRC176 SPOT									0.00	0	0
Total For FRC176									0.00	0	0
FRC177 On 06/08/2023 Spot Bond				100.00000	0.00000	102.41464			0.00	0	0
Total FRC177 SPOT									0.00	0	0
Total For FRC177									0.00	0	0
FRC178 On 20/09/2020 Spot Bond				100.00000	0.00000	101.12984			0.00	0	0
Total FRC178 SPOT									0.00	0	0
Total For FRC178									0.00	0	0
FRC179 On 20/09/2020 Spot Bond				100.00000	0.00000	101.12984			0.00	0	0
Total FRC179 SPOT									0.00	0	0
Total For FRC179									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC18: On 06/08/2023 Spot Bond				100.00000	0.00000	110.68712				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	104.36172				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	101.27411				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	101.04929				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	101.04929				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	100.64692				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	107.51500	10.00000	107.40300				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 20/06/2024 Spot Bond				100.00000	0.00000	101.09947				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC20: On 06/05/2017 Spot Bond				100.00000	0.00000	102.12714				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC20: On 06/05/2017 Spot Bond			8.75000	99.90420	8.75000	101.99190				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC20: On 20/06/2019 Spot Bond				100.00000	0.00000	101.59165				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC207 On 20/09/2021 Spot Bond			100.00000	13.70997	100.00000	13.57759				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC208 On 20/09/2021 Spot Bond			100.00000	12.85287	100.00000	12.72877				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC209 On 07/10/2020 Spot Bond				100.00000	0.00000	103.30508				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC210 On 20/12/2019 Spot Bond			100.00000	19.71355	100.00000	19.52322				0.00	0	0
FRC210 On 20/12/2019 Spot Bond				100.00000	0.00000	101.08073				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC211 On 29/10/2017 Spot Bond			100.00000	82.22684	100.00000	99.44751				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC212 On 07/05/2020 Spot Bond				100.00000	0.00000	102.04636				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC213 On 04/06/2021 Spot Bond			100.00000	13.28477	100.00000	13.15650				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC214 On 07/11/2017 Spot Bond			100.00000	68.55202	100.00000	67.86794				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	102.04632				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	68.53394	100.00000	67.85006				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	102.04196				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	101.95233				0.00	0	0
Total FRC218 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 FRC218										0.00	0	0
FRC21: On 04/11/2019 Spot Bond				100.00000	0.00000	99.85480				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22: On 04/11/2017 Spot Bond				100.00000	0.00000	99.86276				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC22: On 31/01/2022 Spot Bond			3.49000	140.03024	3.49000	139.84390				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 20/05/2020 Spot Bond				100.00000	0.00000	101.72146				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC23: On 20/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC230 SPOT										0.00	0	0
Total For FRC230										0.00	0	0
FRC23: On 25/06/2018 Spot Bond				100.00000	0.00000	100.79072				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC23: On 31/01/2022 Spot Bond			4.35000	134.87830	4.35000	134.68626				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23: On 20/12/2020 Spot Bond				100.00000	0.00000	101.52799				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	112.89916				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	114.77664				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	113.51116				0.00	0	0
Total FRC238 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 FRC238										0.00	0	0
FRC238 On 19/10/2020 Spot Bond				100.00000	0.00000	115.63863				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC240 On 19/10/2020 Spot Bond				100.00000	0.00000	114.80848				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC241 On 08/02/2020 Spot Bond				100.00000	0.00000	112.84529				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC242 On 08/02/2020 Spot Bond				100.00000	0.00000	112.39633				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC243 On 19/10/2020 Spot Bond				100.00000	0.00000	100.48335				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC244 On 08/02/2020 Spot Bond				100.00000	0.00000	112.67716				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC245 On 19/10/2020 Spot Bond				100.00000	0.00000	100.47867				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC246 On 19/10/2020 Spot Bond				100.00000	0.00000	100.38684				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC247 On 08/02/2020 Spot Bond				100.00000	0.00000	112.38389				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC248 On 08/02/2020 Spot Bond				100.00000	0.00000	100.65805				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC249 On 19/10/2020 Spot Bond				100.00000	0.00000	113.04548				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC250 On 19/10/2020 Spot Bond				100.00000	0.00000	93.79761				0.00	0	0
Total FRC250 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 FRC250										0.00	0	0
FRC25 On 13/02/2022 Spot Bond				100.00000	0.00000	102.18652				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	101.31192				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	100.00003				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	109.41628	4.02000	136.63889				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	102.96535	4.07000	136.34095				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	101.33018	4.05000	136.46004				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	100.00005				0.00	0	0
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRD01 On 31/10/2020 Spot Bond				100.00000	0.00000	99.99895				0.00	0	0
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD01 On 22/12/2018 Spot Bond			100.00000	29.29647	100.00000	29.01361				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD09 On 26/06/2017 Spot Bond			100.00000	88.46319	100.00000	87.62863				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD13 On 31/12/2019 Spot Bond			100.00000	18.24791	100.00000	18.06981				0.00	0	0
Total FRD13U SPOT										0.00	0	0
Total For FRD13U										0.00	0	0
FRD15 On 31/12/2021 Spot Bond			100.00000	12.84923	100.00000	12.72381				0.00	0	0
Total FRD15U 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 FRD15U									0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.00000	83.82369	4.00000	83.40778			80,000,000,000.00	20,000,000	10,000,000
Total FRI33 SPOT									80,000,000,000.00	20,000,000	10,000,000
Total For FRI33									80,000,000,000.00	20,000,000	10,000,000
FRI38 On 31/01/2038 Spot Bond			4.11000	96.91178	4.11000	96.78724			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	102.15410			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	100.69946			0.00	26,600,000,000	13,300,000,000
Total FRJ19 SPOT									0.00	26,600,000,000	13,300,000,000
Total For FRJ19									0.00	26,600,000,000	13,300,000,000
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	100.11050			0.00	0	0
Total FRJ20 SPOT									0.00	0	0
Total For FRJ20									0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	100.28292			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	101.51045			0.00	0	0
Total FRJ22 SPOT									0.00	0	0
Total For FRJ22									0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	102.23153			0.00	0	0
Total FRJ25 SPOT									0.00	0	0
Total For FRJ25									0.00	0	0
FRJ27 On 25/01/2027 Spot Bond				100.00000	0.00000	100.07100			0.00	0	0
Total FRJ27 SPOT									0.00	0	0
Total For FRJ27									0.00	0	0
FRS01U On 13/05/2021 Spot Bond			100.00000	6.11902	100.00000	6.07207			0.00	0	0
Total FRS01U SPOT									0.00	0	0
Total For FRS01U									0.00	0	0
FRS02U On 13/05/2021 Spot Bond			100.00000	6.11902	100.00000	6.07207			0.00	0	0
Total FRS02U SPOT									0.00	0	0
Total For FRS02U									0.00	0	0
FRS10U On 15/01/2024 Spot Bond			2.48800	84.80426	2.48800	110.10341			0.00	0	0
Total FRS10U 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 FRS100										0.00	0	0
FRS100 On 31/01/2038 Spot Bond			2.83000	109.44207	2.83000	118.48071				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS101 On 23/01/2024 Spot Bond			10.38000	91.39040	10.38000	100.14086				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	91.39040	10.38000	100.14086				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS104 On 31/01/2038 Spot Bond			2.97000	106.83441	2.97000	115.84041				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS108 On 07/12/2033 Spot Bond			3.07000	219.99727	3.07000	219.71497				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS109 On 31/01/2038 Spot Bond			2.94000	116.54835	2.94000	116.40022				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS110 On 07/12/2033 Spot Bond			3.10000	219.17275	3.10000	218.89079				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond				100.00000	0.00000	99.99971				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS113 On 31/01/2025 Spot Bond			3.40000	118.01475	3.40000	117.85885				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/03/2038 Spot Bond			3.13500	112.96466	3.13500	112.81869				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			3.13500	112.96466	3.13500	112.81869				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS119 On 07/12/2033 Spot Bond			3.22000	119.62271	3.22000	215.63176				0.00	0	0
Total FRS120 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 FRS120										0.00	0	0
FRS12 On 07/12/2033 Spot Bond			3.27000	214.57141	3.27000	214.29142				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS12 On 31/01/2025 Spot Bond			2.93000	106.79408	2.93000	106.65847				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS12 On 07/12/2033 Spot Bond			3.30000	213.77179	3.30000	213.49214				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS12 On 31/01/2038 Spot Bond			4.04500	97.90198	4.04500	97.76582				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS12 On 31/03/2028 Spot Bond			3.61000	103.16159	3.61000	162.17821				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS12 On 31/01/2038 Spot Bond			3.86000	87.95314	3.86000	100.61804				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS12 On 31/03/2028 Spot Bond			3.60000	103.28520	3.60000	162.32928				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS13 On 11/08/2017 Spot Bond			100.00000	81.69420	100.00000	80.99894				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	161.64272	3.66000	161.42533				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			3.81000	200.72382	3.81000	200.45021				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	95.74214				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			3.79000	88.61462	3.79000	101.72371				0.00	0	0
Total FRS134 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 FRS134									0.00	0	0
FRS134 On 31/01/2038 Spot Bond			4.04500	85.11732	4.04500	97.76582			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.57000	105.43754	3.57000	105.29631			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS136 On 31/03/2028 Spot Bond			3.47000	164.52575	3.47000	164.30784			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS137 On 07/12/2033 Spot Bond			3.58000	206.48271	3.58000	206.20637			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS138 On 31/03/2028 Spot Bond			3.60000	162.54683	3.60000	162.32928			0.00	0	0
Total FRS142 SPOT									0.00	0	0
Total For FRS142									0.00	0	0
FRS142 On 31/03/2028 Spot Bond			3.60000	162.54683	3.60000	162.32928			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0
FRS143 On 21/05/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS144 SPOT									0.00	0	0
Total For FRS144									0.00	0	0
FRS144 On 31/03/2028 Spot Bond			3.89000	96.12415	3.89000	158.01340			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			3.70000	115.55720	3.70000	115.40080			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	141.88072	3.19000	141.69654			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	104.91600			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	157.35350	3.95000	157.13701			0.00	0	0
Total FRS149 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 FRS149										0.00	0	0
FRS15 On 31/03/2028 Spot Bond			3.99000	156.77223	3.99000	156.55586				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS15 On 31/01/2025 Spot Bond			3.67000	115.80035	3.67000	115.64399				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS15 On 31/03/2028 Spot Bond			3.96000	157.20796	3.96000	156.99149				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS15 On 31/03/2028 Spot Bond			4.00000	156.62730	4.00000	156.41097				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS15 On 08/08/2017 Spot Bond				100.00000	0.00000	101.77261				0.00	0	0
Total FRS154 SPOT										0.00	0	0
Total For FRS154										0.00	0	0
FRS15 On 19/09/2017 Spot Bond				100.00000	0.00000	100.87564				0.00	0	0
Total FRS155 SPOT										0.00	0	0
Total For FRS155										0.00	0	0
FRS15 On 03/10/2017 Spot Bond				100.00000	0.00000	100.56796				0.00	0	0
Total FRS156 SPOT										0.00	0	0
Total For FRS156										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.86000	117.97660	2.86000	287.99988				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			2.75000	118.69554	2.75000	289.75838				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			3.47000	114.08356	3.47000	278.47797				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	98.93716	3.15000	141.94569				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	99.99993				0.00	0	0
Total FRS49 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 FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.68000	145.09183	2.68000	144.91152				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	99.85787				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			2.81000	114.84425	2.81000	114.69990				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	94.59183	104.97509	93.59797				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	92.85162	101.07593	91.93708				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	90.74982	100.44759	89.86527				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	91.21997	100.76967	90.33693				0.00	0	0
Total FRS76 SPOT										0.00	0	0
Total For FRS76										0.00	0	0
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS79 SPOT										0.00	0	0
Total For FRS79										0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.59000	120.26424	2.59000	120.11624				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			2.86000	94.56175	2.86000	122.43323				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	99.60570				0.00	0	0
Total FRS86 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 FRS86									0.00	0	0
FRS87 On 31/01/2025 Spot Bond			2.89000	94.36179	2.89000	122.17393			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			3.66000	112.90274	3.66000	275.58993			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	101.94532			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	101.51035			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			7.89000	101.27275	7.89000	101.18776			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			8.18000	102.58875	8.18000	102.49890			0.00	0	0
Total FRX18 SPOT									0.00	0	0
Total For FRX18									0.00	0	0
FRX19 On 15/11/2019 Spot Bond			8.42000	105.47060	8.42000	105.37453		15,156,000,000,000.00	1,800,000,000	900,000,000	
Total FRX19 SPOT								15,156,000,000,000.00	1,800,000,000	900,000,000	
Total For FRX19								15,156,000,000,000.00	1,800,000,000	900,000,000	
FRX20 On 01/10/2020 Spot Bond			8.67000	100.96031	8.67000	100.86671			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			9.35500	94.21933	9.35500	94.12574		935,500,000,000.00	100,000,000	250,000,000	
Total FRX23 SPOT								935,500,000,000.00	100,000,000	250,000,000	
Total For FRX23								935,500,000,000.00	100,000,000	250,000,000	
FRX24 On 10/12/2024 Spot Bond			9.57000	110.47690	9.57000	110.36347			0.00	0	0
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			9.96000	98.01950	9.96000	97.91543		37,250,400,000,000.00	3,740,000,000	1,870,000,000	
Total FRX26 SPOT								37,250,400,000,000.00	3,740,000,000	1,870,000,000	

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 FRX26									17,250,400,000,000.00	3,740,000,000	1,870,000,000
FRX27 On 07/03/2027 Spot Bond			9.97000	102.88465	9.97000	102.77590			0.00	0	0
Total FRX27 SPOT									0.00	0	0
Total For FRX27									0.00	0	0
FRX30 On 31/01/2030 Spot Bond			10.28000	98.70113	10.28000	98.59186			1,028,000,000,000.00	100,000,000	50,000,000
Total FRX30 SPOT									1,028,000,000,000.00	100,000,000	50,000,000
Total For FRX30									1,028,000,000,000.00	100,000,000	50,000,000
FRX31 On 21/02/2031 Spot Bond			10.37000	95.49643	10.37000	95.38981			1,659,200,000,000.00	160,000,000	80,000,000
Total FRX31 SPOT									1,659,200,000,000.00	160,000,000	80,000,000
Total For FRX31									1,659,200,000,000.00	160,000,000	80,000,000
FRX32 On 31/03/2032 Spot Bond			10.29000	104.08739	10.29000	102.52296			0.00	0	0
Total FRX32 SPOT									0.00	0	0
Total For FRX32									0.00	0	0
FRX45 On 14/04/2045 Spot Bond			11.02500	74.31288	11.02500	74.22578			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	100.90691			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	100.99849			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.30121			0.00	0	0
Total FS1B1 SPOT									0.00	0	0
Total For FS1B1									0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.00700			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	101.14381			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	101.47537			0.00	0	0
Total FS2A4 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 FS2A4										0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	101.50114				0.00	0	210,000,000
Total FS2A5 SPOT										0.00	0	210,000,000
Total For FS2A5										0.00	0	210,000,000
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.63925				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	101.68487				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	101.88551				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	10.26361	100.00000	10.16119				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	1.72195	100.00000	1.70476				0.00	0	0
Total FS3A4U SPOT										0.00	0	0
Total For FS3A4U										0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	56.82833	100.00000	56.27965				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	9.53421	100.00000	9.44216				0.00	0	0
Total FS4A2U 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 FS4A2U										0.00	0	0
FS4A3L On 20/03/2022 Spot Bond			100.00000	1.59958	100.00000	1.58413				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	21.59779	100.00000	21.38698				0.00	0	0
Total FS5A1U SPOT										0.00	0	0
Total For FS5A1U										0.00	0	0
FS5A2L On 20/04/2021 Spot Bond			100.00000	3.62351	100.00000	3.58814				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	0.60792	100.00000	0.60199				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	3.62351	100.00000	3.58814				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	3.62351	100.00000	3.58814				0.00	0	0
Total FS5B1U 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 FS5B1U										0.00	0	0
FS5C11 On 20/02/2021 Spot Bond			100.00000	3.62351	100.00000	3.58814				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D11 On 20/02/2021 Spot Bond			100.00000	3.62351	100.00000	3.58814				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E11 On 20/02/2021 Spot Bond			100.00000	3.62351	100.00000	3.58814				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	100.26664				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	101.57157				0.00	0	303,309,200
Total GH31A1 SPOT										0.00	0	303,309,200
Total For GH31A1										0.00	0	303,309,200
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.45296				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	101.46928				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2042 Spot Bond				100.00000	0.00000	101.57536				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	101.70584				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	101.78736				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GOVEX1										0.00	0	0
GPT40 On 06/06/2017 Spot Bond				100.00000	0.00000	101.21418				0.00	0	144,000,000
Total GPT40 SPOT										0.00	0	144,000,000
Total For GPT40										0.00	0	144,000,000
GRB01 On 08/12/2019 Spot Bond			100.00000	17.68439	100.00000	17.51365				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	62.65161	100.00000	62.04670				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	31.14251	100.00000	30.84183				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	15.36999	100.00000	15.21661				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	23.97621	100.00000	23.74472				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	15.92366	100.00000	15.76991				0.00	0	0
Total GRB06U SPOT										0.00	0	0
Total For GRB06U										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	3.71451	100.00000	3.68640				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	80.21978	100.00000	79.52070				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	59.43213	100.00000	58.98239				0.00	0	0
Total GRB11U SPOT										0.00	0	0
Total For GRB11U										0.00	0	0
GRB12 On 31/07/2018 Spot Bond			100.00000	40.21589	100.00000	40.03759				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	29.71607	100.00000	29.49119				0.00	0	0
Total GRB13U 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 GRB13U										0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	17.87373	100.00000	17.79449				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	14.85803	100.00000	14.74560				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	7.94388	100.00000	7.90866				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	7.45729	100.00000	7.40085				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	3.53454	100.00000	3.51887				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	3.71451	100.00000	3.68640				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	17.09473	100.00000	16.87887				0.00	0	0
Total GRB20U SPOT										0.00	0	0
Total For GRB20U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	12.30651	100.00000	12.15110				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	9.82828	100.00000	9.70417				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For GRH1A2									0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.27855			0.00	386,595,600	193,297,800
Total GRH1A3 SPOT									0.00	386,595,600	193,297,800
Total For GRH1A3									0.00	386,595,600	193,297,800
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.07103			0.00	0	0
Total GRH1B SPOT									0.00	0	0
Total For GRH1B									0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.07503			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	101.39756			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	102.05398			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	100.85097			0.00	0	0
Total GRT08 SPOT									0.00	0	0
Total For GRT08									0.00	0	0
GRT09 On 15/10/2018 Spot Bond				100.00000	0.00000	100.61634			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	101.81365			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	101.82644			0.00	0	10,000,000
Total GRT11 SPOT									0.00	0	10,000,000
Total For GRT11									0.00	0	10,000,000
GRT12 On 24/03/2020 Spot Bond				100.00000	0.00000	101.21620			0.00	300,000,000	300,000,000
Total GRT12 SPOT									0.00	300,000,000	300,000,000
Total For GRT12									0.00	300,000,000	300,000,000
GRT13 On 15/04/2020 Spot Bond				100.00000	0.00000	100.24718			0.00	0	0
Total GRT13 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 GRT13									0.00	0	0
GRT14 On 15/09/2021 Spot Bond				100.00000	0.00000	101.12351			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	100.37735			0.00	0	100,000,000
Total GRT15 SPOT									0.00	0	100,000,000
Total For GRT15									0.00	0	100,000,000
GRT16 On 17/10/2021 Spot Bond				100.00000	0.00000	100.25389			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			9.59500	103.03378	9.59500	102.92830			0.00	0	0
Total GRT17 SPOT									0.00	0	0
Total For GRT17									0.00	0	0
GRT18 On 13/03/2020 Spot Bond				100.00000	0.00000	101.11382			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	101.34744			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	100.91056			0.00	0	0
Total GRT20 SPOT									0.00	0	0
Total For GRT20									0.00	0	0
GRT21 On 03/04/2024 Spot Bond			10.17000	100.24594	10.17000	98.74704		6,102,000,000,000.00	600,000,000	600,000,000	
Total GRT21 SPOT								6,102,000,000,000.00	600,000,000	600,000,000	
Total For GRT21								6,102,000,000,000.00	600,000,000	600,000,000	
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00006	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	114.19658			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	109.24658			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	99.89773			0.00	0	0
Total HC1M3 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 HC1M3									0.00	0	0
HC2T1 On 05/10/2017 Spot Bond				100.00000	0.00000	100.56007			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	100.78397			0.00	0	830,164,200
Total HC3T1 SPOT									0.00	0	830,164,200
Total For HC3T1									0.00	0	830,164,200
HC4T1 On 15/12/2017 Spot Bond				100.00000	0.00000	101.04771			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	18.49936	100.00000	18.31476			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	101.12687			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	99.90940			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	98.99744			0.00	0	0
Total HILB04 SPOT									0.00	0	0
Total For HILB04									0.00	0	0
HILB05 On 11/07/2019 Spot Bond				100.00000	0.00000	100.43034			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	100.43466			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	100.43975			0.00	0	20,000,000
Total HILB07 SPOT									0.00	0	20,000,000
Total For HILB07									0.00	0	20,000,000
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total HM1B5U SPOT									0.00	0	0
Total For HM1B5U									0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total HM1B6U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HM1B6U									0.00	0	0
HM1B8 On 19/07/2048 Spot Bond			100.00000	8.91264	100.00000	8.82564			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	8.91264	100.00000	8.82564			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	9.45464	100.00000	9.36235			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	9.45464	100.00000	9.36235			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	10.15151	100.00000	10.05242			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	10.15151	100.00000	10.05242			0.00	0	0
Total HM1D5U SPOT									0.00	0	0
Total For HM1D5U									0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	11.00323	100.00000	10.89583			0.00	0	0
Total HM1E4U SPOT									0.00	0	0
Total For HM1E4U									0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B2 SPOT									0.00	0	0
Total For HMS1B2									0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B3 SPOT									0.00	0	0
Total For HMS1B3									0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B7 SPOT									0.00	0	0
Total For HMS1B7									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1C2 SPOT									0.00	0	0
Total For HMS1C2									0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1D2 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	107.51500	10.00000	107.40300			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	101.86727			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	101.95173			0.00	0	95,000,000
Total HPF07 SPOT									0.00	0	95,000,000
Total For HPF07									0.00	0	95,000,000
HPF08 On 15/04/2019 Spot Bond				100.00000	0.00000	100.28826			0.00	0	0
Total HPF08 SPOT									0.00	0	0
Total For HPF08									0.00	0	0
HPF09 On 15/04/2019 Spot Bond				100.00000	0.00000	100.25938			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	101.64738			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			8.36000	106.31017	8.36000	106.21400		26,584,800,000,000.00	3,180,000,000	4,890,000,000	
Total HWAY20 SPOT								26,584,800,000,000.00	3,180,000,000	4,890,000,000	
Total For HWAY20								26,584,800,000,000.00	3,180,000,000	4,890,000,000	
HWAY2 On 31/07/2020 Spot Bond			100.00000	18.43114	100.00000	18.26673		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			2.90000	287.72752	2.90000	287.36361		0.00	0	13,500,000,000	
Total HWAY23 SPOT								0.00	0	13,500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWAY23									0.00	0	13,500,000,000
HWAY2 On 07/12/2024 Spot Bond			2.61000	122.00681	2.61000	297.84635			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	100.30562	2.90000	100.17908			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			10.44000	92.86762	10.44000	92.76325		48,441,600,000,000.00	4,640,000,000	3,020,000,000	
Total HWAY34 SPOT								18,441,600,000,000.00	4,640,000,000	3,020,000,000	
Total For HWAY34								18,441,600,000,000.00	4,640,000,000	3,020,000,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.34166	100.00000	11.24048		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			10.43000	92.75176	10.43000	92.64761		0.00	0	0	
Total HWAY35 SPOT								0.00	0	0	
Total For HWAY35								0.00	0	0	
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.34162	100.00000	11.24044		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	100.24618		0.00	0	0	
Total HWF08 SPOT								0.00	0	0	
Total For HWF08								0.00	0	0	
HWF09 On 19/09/2019 Spot Bond				100.00000	0.00000	101.01172		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	22.88592	100.00000	22.66495		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	107.51500	10.00000	107.40300		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	127.72309	2.25000	127.84214		83,687,761,608,000.00	36,705,158,600	77,876,079,300	
Total I2025 SPOT								13,687,761,608,000.00	36,705,158,600	77,876,079,300	
Total For I2025								13,687,761,608,000.00	36,705,158,600	77,876,079,300	
I2029 On 31/03/2029 Spot Bond			2.30000	99.28011	2.30000	99.16114		19,548,079,960,000.00	8,499,165,200	18,083,200,100	
Total I2029 SPOT								19,548,079,960,000.00	8,499,165,200	18,083,200,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2029									19,548,079,960,000.00	8,499,165,200	18,083,200,100
I2033 On 28/02/2033 Spot Bond			2.27000	105.09172	2.27000	104.96625			41,092,329,506,000.00	18,102,347,800	46,461,173,900
Total I2033 SPOT									11,092,329,506,000.00	18,102,347,800	46,461,173,900
Total For I2033									11,092,329,506,000.00	18,102,347,800	46,461,173,900
I2038 On 31/01/2038 Spot Bond			2.21000	131.22852	2.21000	131.07216			11,877,402,342,000.00	5,374,390,200	209,115,045,100
Total I2038 SPOT									11,877,402,342,000.00	5,374,390,200	209,115,045,100
Total For I2038									11,877,402,342,000.00	5,374,390,200	209,115,045,100
I2046 On 31/03/2046 Spot Bond			2.30000	127.59130	2.30000	127.43838			29,520,213,880,000.00	12,834,875,600	126,088,837,800
Total I2046 SPOT									19,520,213,880,000.00	12,834,875,600	126,088,837,800
Total For I2046									19,520,213,880,000.00	12,834,875,600	126,088,837,800
I2050 On 31/12/2050 Spot Bond			2.30000	136.65493	2.30000	136.49078			209,361,184,140,000.00	91,026,601,800	86,888,300,900
Total I2050 SPOT									19,361,184,140,000.00	91,026,601,800	86,888,300,900
Total For I2050									19,361,184,140,000.00	91,026,601,800	86,888,300,900
IBL22 On 15/03/2018 Spot Bond			8.45000	102.54871	8.45000	102.45649			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	100.68895	2.75000	144.46530			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL39 On 02/04/2018 Spot Bond			8.57000	100.87461	8.57000	100.78214			0.00	0	0
Total IBL39 SPOT									0.00	0	0
Total For IBL39									0.00	0	0
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	101.22174			0.00	140,000,000	420,000,000
Total IBL42 SPOT									0.00	140,000,000	420,000,000
Total For IBL42									0.00	140,000,000	420,000,000
IBL43/J On 25/11/2020 Spot Bond			10.00000	107.51500	10.00000	107.40300			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			8.86000	101.59926	8.86000	101.50251			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			9.14000	97.68351	9.14000	97.58709			0.00	0	0
Total IBL46 SPOT									0.00	0	0
Total For IBL46									0.00	0	0
IBL49 On 02/04/2018 Spot Bond			8.76000	99.35924	8.76000	99.26618			0.00	0	0
Total IBL49 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL49										0.00	0	0
IBL49/F On 02/04/2018 Spot Bond			7.34000	100.58785	7.34000	100.50863				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			9.13000	102.12907	9.13000	102.02837				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	99.67675				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			8.64000	101.40244	8.64000	101.30770				0.00	0	0
Total IBL55 SPOT										0.00	0	0
Total For IBL55										0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	99.90457				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			8.60000	102.85458	8.60000	102.75893				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			9.75500	104.50929	9.75500	104.39935				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	100.48569				0.00	0	500,000,000
Total IBL61 SPOT										0.00	0	500,000,000
Total For IBL61										0.00	0	500,000,000
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	99.95159				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	99.40572				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	99.91064				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	101.23338				0.00	0	0
Total IBL66 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 IBL66									0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.48000	140.09146	3.48000	139.90520			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	100.83478			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	39.19688	100.00000	38.81429		240,000,000,000,000.00	2,400,000,000	2,400,000,000	
Total IBL69U SPOT								10,000,000,000,000.00	2,400,000,000	2,400,000,000	
Total For IBL69U								10,000,000,000,000.00	2,400,000,000	2,400,000,000	
IBL73 On 19/08/2018 Spot Bond				100.00000	0.00000	101.73523			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	101.65792			0.00	0	0
Total IBL75 SPOT									0.00	0	0
Total For IBL75									0.00	0	0
IBL76 On 25/11/2018 Spot Bond				108.08996	0.00000	101.91445			0.00	0	0
Total IBL76 SPOT									0.00	0	0
Total For IBL76									0.00	0	0
IBL77 On 25/11/2020 Spot Bond				100.00000	0.00000	101.48559			0.00	0	0
Total IBL77 SPOT									0.00	0	0
Total For IBL77									0.00	0	0
IBL78 On 25/11/2022 Spot Bond			9.80500	105.33507	9.80500	105.22372			0.00	0	0
Total IBL78 SPOT									0.00	0	0
Total For IBL78									0.00	0	0
IBL79 On 27/01/2019 Spot Bond			8.43000	105.08778	8.43000	104.99194			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	27.71502	100.00000	32.18611			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	11.99241	100.00000	12.66709			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	99.94126			0.00	0	260,000,000
Total IBL82 SPOT									0.00	0	260,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL82										0.00	0	260,000,000
IBL83 On 22/03/2019 Spot Bond				100.00000	0.00000	100.91060				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	28.12121	100.00000	27.84673				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	102.01363				0.00	0	748,000,000
Total IBL85 SPOT										0.00	0	748,000,000
Total For IBL85										0.00	0	748,000,000
IBL86 On 20/05/2021 Spot Bond				100.00000	0.00000	101.69406				0.00	0	20,000,000
Total IBL86 SPOT										0.00	0	20,000,000
Total For IBL86										0.00	0	20,000,000
IBL87 On 20/05/2019 Spot Bond			8.73000	106.25800	8.73000	106.15772				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			9.11000	108.65917	9.11000	108.55225				0.00	0	0
Total IBL88 SPOT										0.00	0	0
Total For IBL88										0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	18.22911	100.00000	18.06650				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	101.58550				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	25.24369	100.00000	24.99179				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	101.39028				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	100.40322				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	101.60958				0.00	0	614,000,000
Total IBL93 SPOT										0.00	0	614,000,000

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 IBL93										0.00	0	614,000,000
IBL94 On 06/09/2019 Spot Bond				100.00000	0.00000	101.54613				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	101.15816				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	100.90490				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	100.61783				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	100.64534				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			8.60000	101.13853	8.60000	101.04550				0.00	0	0
Total IBL99 SPOT										0.00	0	0
Total For IBL99										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.04451	100.00000	0.04411				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	99.80619				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			9.43000	97.05764	9.43000	96.95995				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	101.46256				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	101.43022				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			10.47000	99.45656	10.47000	99.34447				0.00	0	0
Total IDCG06 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 IDCG06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				100.00000	0.00000	101.81348				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			11.34000	104.84893	11.34000	104.71392				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	101.30974				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	101.32826				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			10.57000	105.73590	10.57000	105.61628				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	100.16733	5.00000	100.11373				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	100.52875	4.00000	100.48548				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	100.16244	4.00000	100.11911				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			8.87000	102.59248	8.87000	102.49468				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			7.82000	103.58312	7.82000	103.49632				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	8.21622	100.00000	8.13689				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	81.29176	100.00000	80.57395				0.00	0	0
Total IN269U 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 IN269U										0.00	0	0
IN272U On 10/11/2017 Spot Bond			100.00000	65.22586	100.00000	66.29156				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	5.85365	100.00000	5.80935				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	10.87582	100.00000	10.76966				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	17.97412	100.00000	17.79476				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	20.69517	100.00000	20.49318				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	10.92332	100.00000	10.82642				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	14.34493	100.00000	14.20643				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	31.79914	100.00000	31.49212				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	90.36538	100.00000	89.51086				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	90.64650	100.00000	89.80718				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	14.80162	100.00000	14.65392				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	14.57842	100.00000	14.43766				0.00	0	0
Total IN329U 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 IN329U										0.00	0	0
IN331U On 04/12/2019 Spot Bond			100.00000	19.00346	100.00000	18.81998				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	9.91148	100.00000	9.81579				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	13.50866	100.00000	13.37823				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	64.38688	100.00000	63.76523				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	64.53266	100.00000	63.90959				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	8.85668	100.00000	8.77854				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	0.00005	100.00000	0.00005				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	9.81192	100.00000	9.72439				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	57.78491	100.00000	57.22089				0.00	0	0
Total IN346U SPOT										0.00	0	0
Total For IN346U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	14.12588	100.00000	14.00056				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	87.52836	100.00000	86.71792				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	1.59183	100.00000	1.57647				0.00	0	0
Total IN355U 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 IN355U										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	101.01513				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	107.51500	10.00000	107.40300				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	100.99505				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	104.90675				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	95.68674				0.00	0	0
Total ING335 SPOT										0.00	0	0
Total For ING335										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	102.35740				0.00	200,000,000	100,000,000
Total INLV01 SPOT										0.00	200,000,000	100,000,000
Total For INLV01										0.00	200,000,000	100,000,000
INLV02 On 20/10/2025 Spot Bond				100.00000	0.00000	101.54122				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	102.37736				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			11.47000	106.67624	11.47000	106.54486				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	107.51500	10.00000	107.40300				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	100.64745				0.00	0	0
Total IPF07 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 IPF07										0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.62403				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	100.63219				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	40.53298	100.00000	40.13735				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	100.24772				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	101.32126				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF14 On 17/12/2018 Spot Bond				100.00000	0.00000	101.02660				0.00	0	0
Total IPF14 SPOT										0.00	0	0
Total For IPF14										0.00	0	0
IPF15 On 17/12/2020 Spot Bond				100.00000	0.00000	101.05498				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond				100.00000	0.00000	101.07201				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	100.91543				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	100.92542				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	100.93541				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPF20 On 17/03/2020 Spot Bond				100.00000	0.00000	101.02441				0.00	0	0
Total IPF20 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 IPF20									0.00	0	0
IPF21 On 17/03/2022 Spot Bond				100.00000	0.00000	101.06075			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	100.00000			0.00	0	0
Total IPFC13 SPOT									0.00	0	0
Total For IPFC13									0.00	0	0
IPFC14 On 26/07/2017 Spot Bond			100.00000	81.11111	100.00000	80.39648		420,000,000,000,000.00	24,200,000,000	24,200,000,000	
Total IPFC14 SPOT								420,000,000,000,000.00	24,200,000,000	24,200,000,000	
Total For IPFC14								420,000,000,000,000.00	24,200,000,000	24,200,000,000	
IPL10 On 20/05/2021 Spot Bond			9.50000	103.78056	9.50000	103.67418		35,150,000,000,000.00	3,700,000,000	1,850,000,000	
Total IPL10 SPOT								35,150,000,000,000.00	3,700,000,000	1,850,000,000	
Total For IPL10								35,150,000,000,000.00	3,700,000,000	1,850,000,000	
IPL11 On 24/05/2022 Spot Bond				100.00000	0.00000	101.62748		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			8.50000	101.37251	8.50000	101.28133		0.00	0	302,000,000	
Total IPL6 SPOT								0.00	0	302,000,000	
Total For IPL6								0.00	0	302,000,000	
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	74.48415	100.00000	73.90898		0.00	0	0	
Total IPL6/R203 SPOT								0.00	0	0	
Total For IPL6/R203								0.00	0	0	
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.56940		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	59.32314	100.00000	58.74412		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	100.75338		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	14.18049	100.00000	14.04208		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	101.41760		0.00	0	500,000,000	
Total IPL9 SPOT								0.00	0	500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPL9									0.00	0	500,000,000
IV015 On 20/09/2022 Spot Bond				100.00000	0.00000	101.32662			0.00	940,000,000	470,000,000
Total IV015 SPOT									0.00	940,000,000	470,000,000
Total For IV015									0.00	940,000,000	470,000,000
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	100.68895	2.75000	100.65857			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	136.41654	5.51000	136.20617			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	100.46736			0.00	0	0
Total IV023 SPOT									0.00	0	0
Total For IV023									0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	100.02425			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	99.58839			0.00	0	0
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	99.57183			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			4.25000	110.23738	4.25000	111.04286			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			4.25000	110.14548	4.25000	111.04286			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	101.30795			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	103.82485			0.00	0	0
Total IV032 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 IV032									0.00	0	0
IV033 On 11/02/2021 Spot Bond				100.00000	0.00000	102.35719			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			11.37000	106.01792	11.37000	105.88845			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	100.69742			0.00	160,000,000	80,000,000
Total IV035 SPOT									0.00	160,000,000	80,000,000
Total For IV035									0.00	160,000,000	80,000,000
IV036 On 22/07/2021 Spot Bond				100.00000	0.00000	100.04662			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	101.14749			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	128.12703	4.93000	131.33211			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	100.95818			0.00	200,000,000	100,000,000
Total IV040 SPOT									0.00	200,000,000	100,000,000
Total For IV040									0.00	200,000,000	100,000,000
IV041 On 29/09/2021 Spot Bond			11.72000	101.92230	11.72000	101.79621			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	102.13223			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			11.61000	110.63468	11.61000	108.52167			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	99.88029			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	118.18626	5.18000	129.91627		725,200,000,000.00		140,000,000	70,000,000
Total IV045 SPOT								725,200,000,000.00		140,000,000	70,000,000

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 IV045										725,200,000,000.00	140,000,000	70,000,000
IV057U On 14/07/2018 Spot Bond			100.00000	34.24672	100.00000	33.91245				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			9.23000	104.26240	9.23000	104.15934				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	100.59292				0.00	0	0
Total IV09 SPOT										0.00	0	0
Total For IV09										0.00	0	0
IV100U On 19/12/2022 Spot Bond			100.00000	2.01528	100.00000	2.00003				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	152.91270	4.26000	152.69724				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	99.81295	7.60000	99.64728				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	99.66796	7.60000	99.50276				0.00	0	0
Total IVA673 SPOT										0.00	0	0
Total For IVA673										0.00	0	0
IVA676 On 08/06/2017 Spot Bond			7.75000	99.22051	7.75000	99.05356				0.00	0	0
Total IVA676 SPOT										0.00	0	0
Total For IVA676										0.00	0	0
IVA677 On 15/06/2017 Spot Bond			7.75000	99.07440	7.75000	98.90795				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	98.62133	7.85000	98.45427				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	98.47512	7.85000	98.30855				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	98.32934	7.85000	98.16327				0.00	0	0
Total IVA682 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 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	107.51500	10.00000	107.40300				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	101.42912				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	100.55077				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	100.40560				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	100.25543				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	100.63605				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	100.71981				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	100.73543				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	96.07468				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			9.20000	102.87105	9.20000	102.76886				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	26.92680	100.00000	26.68660				0.00	0	0
Total IVC037 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 IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	22.06266	100.00000	21.84732				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			9.24000	102.88299	9.24000	102.78036				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	99.90685				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	100.13465				0.00	0	0
Total IVC046 SPOT										0.00	0	0
Total For IVC046										0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	100.03705				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	101.67794				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	101.41763				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	99.87992				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	101.90310				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	100.82516				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	99.90524				0.00	0	0
Total IVC060 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 IVC060									0.00	0	0
IVC061 On 01/07/2018 Spot Bond				100.00000	0.00000	100.76288			0.00	0	720,000,000
Total IVC061 SPOT									0.00	0	720,000,000
Total For IVC061									0.00	0	720,000,000
IVC063 On 07/08/2020 Spot Bond				100.00000	0.00000	99.74797			0.00	600,000,000	300,000,000
Total IVC063 SPOT									0.00	600,000,000	300,000,000
Total For IVC063									0.00	600,000,000	300,000,000
IVC064 On 15/09/2018 Spot Bond				100.00000	0.00000	101.31967			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	101.26560			0.00	600,000,000	300,000,000
Total IVC065 SPOT									0.00	600,000,000	300,000,000
Total For IVC065									0.00	600,000,000	300,000,000
IVC066 On 18/09/2017 Spot Bond			100.00000	90.65503	100.00000	89.78958			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	99.86113			0.00	0	0
Total IVC067 SPOT									0.00	0	0
Total For IVC067									0.00	0	0
IVC070 On 20/01/2019 Spot Bond				100.00000	0.00000	100.68452			0.00	0	250,000,000
Total IVC070 SPOT									0.00	0	250,000,000
Total For IVC070									0.00	0	250,000,000
IVC075 On 21/04/2019 Spot Bond				100.00000	0.00000	100.18336			0.00	0	0
Total IVC075 SPOT									0.00	0	0
Total For IVC075									0.00	0	0
IVC077 On 04/05/2018 Spot Bond				100.00000	0.00000	100.04963			0.00	0	250,000,000
Total IVC077 SPOT									0.00	0	250,000,000
Total For IVC077									0.00	0	250,000,000
IVC078 On 23/05/2017 Spot Bond				100.00000	0.00000	101.64681			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	101.64681			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	100.26584			0.00	0	0
Total IVC081 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 IVC081										0.00	0	0
IVC082 On 15/07/2019 Spot Bond			100.00000	13.99310	100.00000	13.85652				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	99.90069				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	101.87289				0.00	0	470,000,000
Total IVC086 SPOT										0.00	0	470,000,000
Total For IVC086										0.00	0	470,000,000
IVC087 On 07/10/2018 Spot Bond				100.00000	0.00000	100.42932				0.00	13,000,000	13,000,000
Total IVC087 SPOT										0.00	13,000,000	13,000,000
Total For IVC087										0.00	13,000,000	13,000,000
IVC088 On 12/04/2019 Spot Bond				100.00000	0.00000	100.38405				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	99.91266				0.00	0	0
Total IVC089 SPOT										0.00	0	0
Total For IVC089										0.00	0	0
IVC090 On 31/10/2018 Spot Bond				100.00000	0.00000	99.91106				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	101.65306				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	101.58447				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			10.09000	106.90159	10.09000	106.78601				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	100.80116				0.00	0	30,000,000
Total IVC097 SPOT										0.00	0	30,000,000
Total For IVC097										0.00	0	30,000,000
IVC098 On 14/06/2018 Spot Bond			8.60000	103.79483	8.60000	103.69884				0.00	0	0
Total IVC098 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 IVC098										0.00	0	0
IVC101 On 24/01/2019 Spot Bond				100.00000	0.00000	100.01338				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	99.89439				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	100.81326				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	101.32681				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	101.18918				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	100.65607				0.00	0	0
Total IVC107 SPOT										0.00	0	0
Total For IVC107										0.00	0	0
IVC108 On 29/07/2019 Spot Bond				100.00000	0.00000	100.45308				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	4.12346	100.00000	4.09226				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	61.39537	100.00000	60.80261				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	42.67939	100.00000	42.26732				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	5.96021	100.00000	5.91511				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	2.62905	100.00000	2.60915				0.00	0	0
Total IVC84U 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 IVC84U										0.00	0	0
IVC85U On 12/08/2022 Spot Bond			100.00000	2.57470	100.00000	2.55522				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	2.18260	100.00000	2.16608				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	4.16280	100.00000	4.13130				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	2.08140	100.00000	2.06565				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	2.03451	100.00000	2.01911				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	99.89012				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
KAP00 On 13/06/2017 Spot Bond				100.00000	0.00000	101.22048				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP00 On 13/06/2019 Spot Bond				100.00000	0.00000	101.19418				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP00 On 06/06/2019 Spot Bond				100.00000	0.00000	101.36994				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP00 On 29/06/2018 Spot Bond				100.00000	0.00000	100.75280				0.00	0	0
Total KAP005 SPOT										0.00	0	0
Total For KAP005										0.00	0	0
KAP00 On 29/06/2021 Spot Bond				100.00000	0.00000	100.79712				0.00	0	0
Total KAP006 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 KAP006									0.00	0	0
KAP007 On 26/10/2021 Spot Bond			9.64000	102.26427	9.64000	102.15909			0.00	0	0
Total KAP007 SPOT									0.00	0	0
Total For KAP007									0.00	0	0
KAP008 On 28/11/2019 Spot Bond				100.00000	0.00000	101.51744			0.00	0	320,000,000
Total KAP008 SPOT									0.00	0	320,000,000
Total For KAP008									0.00	0	320,000,000
KAP041 On 01/07/2019 Spot Bond			100.00000	23.80476	100.00000	23.57241			0.00	0	0
Total KAP041 SPOT									0.00	0	0
Total For KAP041									0.00	0	0
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	101.56864			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	99.88952			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	99.79566			0.00	0	0
Total KSB009 SPOT									0.00	0	0
Total For KSB009									0.00	0	0
KW01 On 31/10/2027 Spot Bond			9.02000	130.06191	9.02000	129.93622			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	100.82199			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	100.96801			0.00	100,000,000	164,000,000
Total LBK07 SPOT									0.00	100,000,000	164,000,000
Total For LBK07									0.00	100,000,000	164,000,000
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	99.99972			0.00	0	700,000,000
Total LBK08 SPOT									0.00	0	700,000,000
Total For LBK08									0.00	0	700,000,000
LBK08/JIBAR On 30/10/2019 Spot Bond			100.00000	21.49211	100.00000	18.85584			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			9.71000	103.90439	9.71000	103.79558			0.00	0	0
Total LBK11 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 LBK11									0.00	0	0
LBK11/ On 28/11/2019 Spot Bond			9.62000	104.10509	9.62000	103.99706			0.00	0	0
Total LBK11/R207 SPOT									0.00	0	0
Total For LBK11/R207									0.00	0	0
LBK12/ On 25/02/2020 Spot Bond			9.71000	101.74373	9.71000	101.63719			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0
LBK14/ On 31/03/2018 Spot Bond			100.00000	60.20011	100.00000	59.61252			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	100.46112			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	101.51707			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	100.94541			0.00	0	820,000,000
Total LBK17 SPOT									0.00	0	820,000,000
Total For LBK17									0.00	0	820,000,000
LBK18 On 22/03/2022 Spot Bond				100.00000	0.00000	100.84926			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	100.87144			0.00	0	0
Total LBK19 SPOT									0.00	0	0
Total For LBK19									0.00	0	0
LGL02 On 13/08/2017 Spot Bond			8.71000	101.34408	8.71000	101.24974		62,102,300,000,000.00	7,130,000,000	3,870,000,000	
Total LGL02 SPOT								62,102,300,000,000.00	7,130,000,000	3,870,000,000	
Total For LGL02								62,102,300,000,000.00	7,130,000,000	3,870,000,000	
LGL03 On 03/04/2018 Spot Bond			9.35000	99.11792	9.35000	99.01899		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			9.59000	100.74873	9.59000	100.64450		17,837,400,000,000.00	1,860,000,000	1,280,000,000	
Total LGL04 SPOT								17,837,400,000,000.00	1,860,000,000	1,280,000,000	
Total For LGL04								17,837,400,000,000.00	1,860,000,000	1,280,000,000	
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	101.25150		0.00	0	0	
Total LGL05 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 LGL05									0.00	0	0
LGL06 On 04/10/2022 Spot Bond			9.90500	101.97971	9.90500	101.87201			49,525,000,000,000.00	5,000,000,000	2,500,000,000
Total LGL06 SPOT									19,525,000,000,000.00	5,000,000,000	2,500,000,000
Total For LGL06									19,525,000,000,000.00	5,000,000,000	2,500,000,000
LGL07 On 04/10/2022 Spot Bond				100.00000	0.00000	101.04807			0.00	0	500,000,000
Total LGL07 SPOT									0.00	0	500,000,000
Total For LGL07									0.00	0	500,000,000
LHL17 On 14/11/2018 Spot Bond				100.00000	0.00000	102.57297			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			12.93000	106.73257	12.93000	106.58490			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			13.71000	107.88898	13.71000	107.73100			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	101.23891			0.00	0	0
Total LHL22 SPOT									0.00	0	0
Total For LHL22									0.00	0	0
LHL26 On 13/11/2020 Spot Bond				100.00000	0.00000	102.71099			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	103.65125			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	101.66390			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	102.17484			0.00	0	530,000,000
Total LRFB2 SPOT									0.00	0	530,000,000

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 LRFB2										0.00	0	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	101.87233				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	101.76063				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	101.12672				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	99.79142				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	99.99974				0.00	0	0
Total MAQ096 SPOT										0.00	0	0
Total For MAQ096										0.00	0	0
MAQ09 On 15/06/2017 Spot Bond				100.00000	0.00000	99.00178				0.00	0	0
Total MAQ098 SPOT										0.00	0	0
Total For MAQ098										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	101.26457				0.00	0	0
Total MAQ0A2 SPOT										0.00	0	0
Total For MAQ0A2										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	101.03074				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	101.08031				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	101.21089				0.00	0	0
Total MAQ0A5 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 MAQ0A5										0.00	0	0
MAQ0J On 28/02/2020 Spot Bond				100.00000	0.00000	101.21856				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	101.17583				0.00	0	0
Total MAQ0J2 SPOT										0.00	0	0
Total For MAQ0J2										0.00	0	0
MAQ10 On 19/05/2017 Spot Bond				100.00000	0.00000	99.56527				0.00	0	0
Total MAQ100 SPOT										0.00	0	0
Total For MAQ100										0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	100.88098				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	99.90471				0.00	0	110,000,000
Total MBF042 SPOT										0.00	0	110,000,000
Total For MBF042										0.00	0	110,000,000
MBF04 On 13/04/2018 Spot Bond				100.00000	0.00000	100.60612				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	101.67236				0.00	1,700,000,000	1,945,000,000
Total MBF046 SPOT										0.00	1,700,000,000	1,945,000,000
Total For MBF046										0.00	1,700,000,000	1,945,000,000
MBF04 On 07/06/2019 Spot Bond				100.00000	0.00000	101.81990				0.00	0	1,278,100,000
Total MBF047 SPOT										0.00	0	1,278,100,000
Total For MBF047										0.00	0	1,278,100,000
MBF04 On 14/03/2019 Spot Bond				100.00000	0.00000	101.70503				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	101.62411				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	102.03486				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	33.60768	100.00000	33.27231				0.00	0	0
Total MBF051/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 MBF051/JIBAR										0.00	0	0
MBF05: On 28/09/2017 Spot Bond				100.00000	0.00000	100.70864				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	101.29416				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	100.72637				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	100.76089				0.00	0	1,188,000,000
Total MBF055 SPOT										0.00	0	1,188,000,000
Total For MBF055										0.00	0	1,188,000,000
MBLSA On 30/10/2017 Spot Bond			2.30000	98.87231	2.30000	99.41903				0.00	0	0
Total MBLSA2 SPOT										0.00	0	0
Total For MBLSA2										0.00	0	0
MBLSA On 11/12/2017 Spot Bond				100.00000	0.00000	96.81715				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	101.12095				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	100.40775				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	85.19127	100.00000	84.41504				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	82.89245	100.00000	82.15726				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	82.91077	100.00000	82.17542				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	65.29255	100.00000	66.40343				0.00	0	0
Total MBP32U 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 MBP32U									0.00	0	0
MBP34 On 29/04/2018 Spot Bond				100.00000	0.00000	99.91222			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			8.83000	100.74829	8.83000	100.65320			0.00	0	0
Total MBSA01 SPOT									0.00	0	0
Total For MBSA01									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.00000	102.22842	8.00000	102.14082			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			8.88000	100.44947	8.88000	100.35413			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	100.39670	8.91000	100.30110			0.00	0	0
Total MBSA02/R204 SPOT									0.00	0	0
Total For MBSA02/R204									0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	102.76096			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	102.86568			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			8.85000	103.74390	8.85000	103.64467			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			9.49500	105.11782	9.49500	105.01014			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	100.92797			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			9.51000	102.60381	9.51000	102.64678			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MIL02 On 31/05/2017 Spot Bond			9.31000	103.62598	9.31000	103.52114			0.00	0	0
Total MIL02 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 MIIL02									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	100.43772			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			9.37000	105.36314	9.37000	103.34933		7,496,000,000,000.00	800,000,000	400,000,000	
Total MMIG02 SPOT								7,496,000,000,000.00	800,000,000	400,000,000	
Total For MMIG02								7,496,000,000,000.00	800,000,000	400,000,000	
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	101.00941		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			11.67000	99.95903	11.67000	100.36959		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			10.70500	102.36764	10.70500	102.82988		22,480,500,000,000.00	2,100,000,000	1,050,000,000	
Total MMIG05 SPOT								22,480,500,000,000.00	2,100,000,000	1,050,000,000	
Total For MMIG05								22,480,500,000,000.00	2,100,000,000	1,050,000,000	
MQB02 On 31/05/2017 Spot Bond			9.01000	103.50157	9.01000	103.40020		0.00	0	0	
Total MQB02 SPOT								0.00	0	0	
Total For MQB02								0.00	0	0	
MTN04 On 13/07/2017 Spot Bond			9.01000	103.23027	9.01000	103.13022		0.00	0	0	
Total MTN04 SPOT								0.00	0	0	
Total For MTN04								0.00	0	0	
MTN08 On 19/04/2019 Spot Bond			100.00000	29.10962	100.00000	28.82549		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	28.59217	100.00000	28.33988		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	101.66697		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	12.89942	100.89771	12.76966		0.00	0	0	
Total N4A211 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 N4A211										0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	13.02411	100.61875	12.89343				0.00	0	0
Total N4A302 SPOT										0.00	0	0
Total For N4A302										0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A305 SPOT										0.00	0	0
Total For N4A305										0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A308 SPOT										0.00	0	0
Total For N4A308										0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N5C23 On 20/06/2023 Spot Bond				100.00000	0.00000	100.95433				0.00	0	0
Total N5C23 SPOT										0.00	0	0
Total For N5C23										0.00	0	0
N5D23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.06912				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	110.56081				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23U On 20/06/2023 Spot Bond			100.00000	12.05387	100.00000	11.93748				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23U On 20/06/2023 Spot Bond			100.00000	12.88316	100.00000	12.75878				0.00	0	0
Total N5G23U 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 N5G23U									0.00	0	0
NAM01 On 19/11/2022 Spot Bond			10.35500	95.05782	10.35500	94.95184			0.00	0	0
Total NAM01 SPOT									0.00	0	0
Total For NAM01									0.00	0	0
NAM02 On 29/06/2020 Spot Bond			9.32000	103.98275	9.32000	103.87871			0.00	0	0
Total NAM02 SPOT									0.00	0	0
Total For NAM02									0.00	0	0
NAM03 On 01/08/2023 Spot Bond			9.70500	104.10648	9.70500	103.99752			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			10.42000	103.10586	10.42000	102.99020			0.00	0	0
Total NAM04 SPOT									0.00	0	0
Total For NAM04									0.00	0	0
NBK11/ On 28/11/2020 Spot Bond			8.70000	104.47082	8.70000	104.37255			0.00	0	600,000,000
Total NBK11A SPOT									0.00	0	600,000,000
Total For NBK11A									0.00	0	600,000,000
NBK12/ On 19/03/2021 Spot Bond			9.38000	101.10205	9.38000	101.00136			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			9.38000	101.10205	9.38000	101.00136			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			9.45500	102.51118	9.45500	102.40829			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK14/ On 25/06/2021 Spot Bond			8.97000	104.20520	8.97000	104.23340			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			9.42000	99.53740	9.42000	99.43621			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK15/ On 27/08/2017 Spot Bond				100.00000	0.00000	101.59713			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			10.32000	97.40081	10.32000	97.29257			11,764,800,000,000.00	1,140,000,000	1,630,000,000
Total NBK16A SPOT									11,764,800,000,000.00	1,140,000,000	1,630,000,000

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 NBK16A									11,764,800,000,000.00	1,140,000,000	1,630,000,000
NBK17, On 22/04/2026 Spot Bond			10.72000	95.89667	10.72000	95.78729			26,156,800,000,000.00	2,440,000,000	1,220,000,000
Total NBK17A SPOT									26,156,800,000,000.00	2,440,000,000	1,220,000,000
Total For NBK17A									26,156,800,000,000.00	2,440,000,000	1,220,000,000
NBK18, On 01/06/2020 Spot Bond			9.14000	104.16865	9.14000	104.06639			0.00	0	185,000,000
Total NBK18A SPOT									0.00	0	185,000,000
Total For NBK18A									0.00	0	185,000,000
NBK19, On 01/06/2022 Spot Bond			9.57000	104.28653	9.57000	104.17945			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	100.75807			0.00	1,200,000,000	900,000,000
Total NBK19B SPOT									0.00	1,200,000,000	900,000,000
Total For NBK19B									0.00	1,200,000,000	900,000,000
NBK19I On 26/06/2017 Spot Bond			100.00000	88.69891	100.00000	87.86212			0.00	0	0
Total NBK19B/JIBAR SPOT									0.00	0	0
Total For NBK19B/JIBAR									0.00	0	0
NBK20, On 01/06/2026 Spot Bond			10.52000	103.38623	10.52000	103.26981			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	98.87658			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			11.07000	100.27717	11.07000	100.15786			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	101.91088			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			9.79500	105.70753	9.79500	105.59590			0.00	0	0
Total NBK22A SPOT									0.00	0	0
Total For NBK22A									0.00	0	0
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	101.94248			0.00	0	600,000,000
Total NBK22B SPOT									0.00	0	600,000,000
Total For NBK22B									0.00	0	600,000,000
NBK23, On 19/11/2025 Spot Bond			10.27000	107.15331	10.27000	107.03480			0.00	0	0
Total NBK23A 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 NBK23A									0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	101.91551			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24J On 19/11/2027 Spot Bond			10.87000	105.34374	10.87000	105.22060		21,740,000,000,000.00	2,000,000,000	1,000,000,000	
Total NBK24A SPOT								21,740,000,000,000.00	2,000,000,000	1,000,000,000	
Total For NBK24A								21,740,000,000,000.00	2,000,000,000	1,000,000,000	
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	101.81223			0.00	0	0
Total NBK24B SPOT								0.00	0	0	
Total For NBK24B								0.00	0	0	
NBK25J On 17/02/2023 Spot Bond			9.69500	106.35200	9.69500	106.24079			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	101.84872			0.00	0	0
Total NBK25B SPOT								0.00	0	0	
Total For NBK25B								0.00	0	0	
NBK26J On 10/05/2023 Spot Bond			100.00000	16.41166	100.00000	16.26526			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	100.02295			0.00	0	0
Total NBK26B SPOT								0.00	0	0	
Total For NBK26B								0.00	0	0	
NBK27J On 10/05/2026 Spot Bond			10.06000	111.68839	10.06000	111.56732			0.00	0	0
Total NBK27A SPOT								0.00	0	0	
Total For NBK27A								0.00	0	0	
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	101.69222			0.00	0	0
Total NBK27B SPOT								0.00	0	0	
Total For NBK27B								0.00	0	0	
NBK28J On 02/08/2023 Spot Bond			9.70500	103.83670	9.70500	103.72803			0.00	0	135,000,000
Total NBK28A SPOT								0.00	0	135,000,000	
Total For NBK28A								0.00	0	135,000,000	
NBK28I On 19/11/2020 Spot Bond				100.00000	0.00000	101.63961			0.00	0	0
Total NBK28B SPOT								0.00	0	0	
Total For NBK28B								0.00	0	0	
NBK29J On 31/07/2026 Spot Bond			10.32000	103.66294	10.32000	103.54775			0.00	0	0
Total NBK29A 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 NBK29A									0.00	0	0
NBK29I On 18/02/2019 Spot Bond				100.00000	0.00000	101.90409			0.00	0	420,000,000
Total NBK29B SPOT									0.00	0	420,000,000
Total For NBK29B									0.00	0	420,000,000
NBK30I On 20/02/2024 Spot Bond			9.49500	102.37395	9.49500	102.26906			0.00	0	0
Total NBK30A SPOT									0.00	0	0
Total For NBK30A									0.00	0	0
NBK30I On 18/02/2021 Spot Bond				100.00000	0.00000	101.68526			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	101.77884			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	101.45300			0.00	0	0
Total NBK32B SPOT									0.00	0	0
Total For NBK32B									0.00	0	0
NBK33I On 10/05/2019 Spot Bond				100.00000	0.00000	102.09692			0.00	0	0
Total NBK33B SPOT									0.00	0	0
Total For NBK33B									0.00	0	0
NBK34I On 10/05/2021 Spot Bond				100.00000	0.00000	101.93933			0.00	0	0
Total NBK34B SPOT									0.00	0	0
Total For NBK34B									0.00	0	0
NBK35I On 10/05/2023 Spot Bond				100.00000	0.00000	101.98136			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	102.03373			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	99.95060			0.00	0	808,000,000
Total NBK37B SPOT									0.00	0	808,000,000
Total For NBK37B									0.00	0	808,000,000
NBK38I On 02/08/2021 Spot Bond				100.00000	0.00000	99.90599			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			8.45000	107.80435	8.45000	107.70741			0.00	0	0
Total NBK3A 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 NBK3A										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			100.00000	25.97263	100.00000	25.74469				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			11.19500	45.16505	11.19500	45.11256			42,541,000,000,000.00		3,800,000,000	1,900,000,000
Total NBK4 SPOT									12,541,000,000,000.00		3,800,000,000	1,900,000,000
Total For NBK4									12,541,000,000,000.00		3,800,000,000	1,900,000,000
NBK40I On 31/07/2026 Spot Bond				100.00000	0.00000	99.99942				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	101.69115				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	101.63908				0.00	0	0
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0
NBK43I On 20/02/2024 Spot Bond				100.00000	0.00000	101.68476				0.00	60,000,000	30,000,000
Total NBK43B SPOT										0.00	60,000,000	30,000,000
Total For NBK43B										0.00	60,000,000	30,000,000
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.23540				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	101.82561				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	100.96222				0.00	0	400,000,000
Total NCLN75 SPOT										0.00	0	400,000,000
Total For NCLN75										0.00	0	400,000,000
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	100.59177				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.00694				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	7.88159	100.00000	7.80549				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	9.79067	100.00000	9.69613				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN82/JIBAR SPOT										0.00	0	0
Total For NCLN82/JIBAR										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.36500	102.64809	10.36500	102.53540				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.00167				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			10.40000	101.63676	10.40000	101.52482				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.00694				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.01526				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.02579				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	101.40443				0.00	0	120,800,000
Total NCLN92 SPOT										0.00	0	120,800,000
Total For NCLN92										0.00	0	120,800,000
NCLN9 On 09/04/2018 Spot Bond				100.00000	0.00000	100.45123				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	100.91686				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	100.45127				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	13.95659	100.00000	13.82184				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	1.51549	100.00000	1.50352				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.94788				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	101.53272				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2024 Spot Bond			9.43000	105.98163	9.43000	102.40620				0.00	0	730,000,000
Total NED15 SPOT										0.00	0	730,000,000
Total For NED15										0.00	0	730,000,000
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	98.84856				0.00	0	410,000,000
Total NED16 SPOT										0.00	0	410,000,000
Total For NED16										0.00	0	410,000,000
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	100.28408				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2025 Spot Bond				100.00000	0.00000	100.28121				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	100.75327				0.00	0	130,000,000
Total NED19 SPOT										0.00	0	130,000,000
Total For NED19										0.00	0	130,000,000
NED20 On 01/07/2020 Spot Bond			10.96000	104.60337	10.96000	104.48012			43,620,800,000,000.00	3,980,000,000	1,990,000,000	
Total NED20 SPOT									13,620,800,000,000.00	3,980,000,000	1,990,000,000	
Total For NED20									13,620,800,000,000.00	3,980,000,000	1,990,000,000	
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.48373				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	114.66935	9.44500	114.55247				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	104.91143				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.23483				0.00	20,000,000	10,000,000
Total NEDT1B SPOT										0.00	20,000,000	10,000,000
Total For NEDT1B										0.00	20,000,000	10,000,000
NET50 On 08/08/2017 Spot Bond				100.00000	0.00000	101.82970				0.00	0	0
Total NET50 SPOT										0.00	0	0
Total For NET50										0.00	0	0
NGL01 On 22/09/2021 Spot Bond				100.00000	0.00000	102.36627				0.00	60,000,000	30,000,000
Total NGL01 SPOT										0.00	60,000,000	30,000,000
Total For NGL01										0.00	60,000,000	30,000,000
NGL02 On 15/03/2022 Spot Bond				100.00000	0.00000	101.56857				0.00	80,000,000	40,000,000
Total NGL02 SPOT										0.00	80,000,000	40,000,000
Total For NGL02										0.00	80,000,000	40,000,000
NHM00 On 25/11/2020 Spot Bond			10.00000	107.51500	10.00000	107.40300				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	99.63977	13.50000	106.21202				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	101.52028				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			3.11000	105.66988	3.11000	120.29112				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	168.26641	3.45000	168.04356				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			3.50000	117.18908	3.50000	117.03302				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	158.01726	3.75000	160.08025				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	159.05402	3.82000	159.04296				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NILB17 On 31/01/2038 Spot Bond			3.68000	80.83486	3.68000	80.72269				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			8.56000	104.69539	8.56000	104.59848				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NQ1A10 On 22/05/2020 Spot Bond			9.19000	105.30209	9.19000	105.19465				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A10 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
NQ1A10 On 22/05/2050 Spot Bond				100.00000	0.00000	101.51120				0.00	0	983,500,000
Total NQ1A17 SPOT										0.00	0	983,500,000
Total For NQ1A17										0.00	0	983,500,000
NQ1A10 On 22/05/2049 Spot Bond				100.00000	0.00000	101.48464				0.00	500,000,000	500,000,000
Total NQ1A18 SPOT										0.00	500,000,000	500,000,000
Total For NQ1A18										0.00	500,000,000	500,000,000
NQ1A10 On 22/05/2050 Spot Bond				100.00000	0.00000	101.80489				0.00	1,080,000,000	1,380,000,000
Total NQ1A19 SPOT										0.00	1,080,000,000	1,380,000,000
Total For NQ1A19										0.00	1,080,000,000	1,380,000,000
NQ1A20 On 22/05/2019 Spot Bond				100.00000	0.00000	101.57372				0.00	380,000,000	190,000,000
Total NQ1A21 SPOT										0.00	380,000,000	190,000,000
Total For NQ1A21										0.00	380,000,000	190,000,000
NQ1A20 On 22/05/2017 Spot Bond				100.00000	0.00000	101.48041				0.00	0	0
Total NQ1A22 SPOT										0.00	0	0
Total For NQ1A22										0.00	0	0
NQ1B10 On 22/05/2020 Spot Bond			9.39000	105.33050	9.39000	105.22071				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B10 On 22/05/2050 Spot Bond				100.00000	0.00000	101.58823				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B10 On 22/05/2049 Spot Bond				100.00000	0.00000	101.52007				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.63858			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			9.59000	105.35895	9.59000	105.24682			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	101.55547			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	101.56434			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	101.71467			0.00	0	0
Total NQ1C17 SPOT									0.00	0	0
Total For NQ1C17									0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	101.89153			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	101.59089			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	101.79884			0.00	200,000,000	100,000,000
Total NQF1D8 SPOT									0.00	200,000,000	100,000,000
Total For NQF1D8									0.00	200,000,000	100,000,000
NRA01 On 30/11/2018 Spot Bond			8.61000	110.40260	8.61000	110.30037			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			9.37000	112.21743	9.37000	112.10488			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			2.75000	182.46846	2.75000	182.24062			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			11.12000	112.38627	11.12000	112.25269		123,209,600,000,000.00		11,080,000,000	5,540,000,000

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 NRA028 SPOT									23,209,600,000,000.00	11,080,000,000	5,540,000,000
Total For NRA028									23,209,600,000,000.00	11,080,000,000	5,540,000,000
NRA028 On 30/11/2028 Spot Bond			100.00000	17.23271	100.00000	17.07982			0.00	0	0
Total NRA028/R186 SPOT									0.00	0	0
Total For NRA028/R186									0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	101.05360			0.00	0	270,000,000
Total NTC16 SPOT									0.00	0	270,000,000
Total For NTC16									0.00	0	270,000,000
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	102.05137			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	99.99998			0.00	0	0
Total NTC19 SPOT									0.00	0	0
Total For NTC19									0.00	0	0
NYT13U On 28/05/2020 Spot Bond			100.00000	23.17758	100.00000	22.94629			0.00	0	0
Total NYT13U SPOT									0.00	0	0
Total For NYT13U									0.00	0	0
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	101.68915			0.00	0	0
Total OML02 SPOT									0.00	0	0
Total For OML02									0.00	0	0
OML03 On 27/11/2019 Spot Bond			9.71000	102.96216	9.71000	102.85435			0.00	0	200,000,000
Total OML03 SPOT									0.00	0	200,000,000
Total For OML03									0.00	0	200,000,000
OML04 On 19/03/2025 Spot Bond				100.00000	0.00000	101.16449			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			9.90000	100.39184	9.90000	100.69621		29,700,000,000,000.00	3,000,000,000	1,500,000,000	
Total OML05 SPOT								29,700,000,000,000.00	3,000,000,000	1,500,000,000	
Total For OML05								29,700,000,000,000.00	3,000,000,000	1,500,000,000	
OML06 On 19/03/2022 Spot Bond			10.63500	100.03405	10.63500	99.92146		31,905,000,000,000.00	3,000,000,000	1,500,000,000	
Total OML06 SPOT								31,905,000,000,000.00	3,000,000,000	1,500,000,000	
Total For OML06								31,905,000,000,000.00	3,000,000,000	1,500,000,000	
OML07 On 19/03/2025 Spot Bond			11.52000	98.40649	11.52000	98.28676		23,731,200,000,000.00	2,060,000,000	1,030,000,000	
Total OML07 SPOT								23,731,200,000,000.00	2,060,000,000	1,030,000,000	
Total For OML07								23,731,200,000,000.00	2,060,000,000	1,030,000,000	
OML08 On 14/09/2025 Spot Bond				100.00000	0.00000	101.48102			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total OML08 SPOT									0.00	0	0
Total For OML08									0.00	0	0
OML09 On 14/09/2022 Spot Bond			10.62500	102.52720	10.62500	102.41190			21,250,000,000,000.00	2,000,000,000	1,086,000,000
Total OML09 SPOT									21,250,000,000,000.00	2,000,000,000	1,086,000,000
Total For OML09									21,250,000,000,000.00	2,000,000,000	1,086,000,000
OML10 On 14/09/2025 Spot Bond			11.52000	100.58278	11.52000	100.46041			21,657,600,000,000.00	1,880,000,000	940,000,000
Total OML10 SPOT									21,657,600,000,000.00	1,880,000,000	940,000,000
Total For OML10									21,657,600,000,000.00	1,880,000,000	940,000,000
PMM12 On 25/11/2020 Spot Bond			10.00000	107.51500	10.00000	107.40300			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	101.26376			0.00	0	678,000,000
Total PMM29 SPOT									0.00	0	678,000,000
Total For PMM29									0.00	0	678,000,000
PMM30 On 07/09/2017 Spot Bond				100.00000	0.00000	101.24410			0.00	0	530,000,000
Total PMM30 SPOT									0.00	0	530,000,000
Total For PMM30									0.00	0	530,000,000
PMM31 On 04/05/2017 Spot Bond				100.00000	0.00000	99.86306			0.00	0	320,000,000
Total PMM31 SPOT									0.00	0	320,000,000
Total For PMM31									0.00	0	320,000,000
PMM32 On 25/05/2017 Spot Bond				100.00000	0.00000	101.35887			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	101.28851			0.00	0	0
Total PMM33 SPOT									0.00	0	0
Total For PMM33									0.00	0	0
PMM34 On 07/03/2018 Spot Bond				100.00000	0.00000	100.75014			0.00	0	524,000,000
Total PMM34 SPOT									0.00	0	524,000,000
Total For PMM34									0.00	0	524,000,000
PPC002 On 31/12/2018 Spot Bond				100.00000	0.00000	96.91748			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PPC003 On 31/10/2019 Spot Bond				100.00000	0.00000	96.58091			0.00	0	0
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0
PPC004 On 30/06/2021 Spot Bond			10.01500	101.68827	10.01500	101.61451			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PPC004 SPOT									0.00	0	0
Total For PPC004									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total PRE1A1 SPOT									0.00	0	0
Total For PRE1A1									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.10134			0.00	0	277,143,700
Total PRE1A3 SPOT									0.00	0	277,143,700
Total For PRE1A3									0.00	0	277,143,700
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	99.99982			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	99.99971			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	99.99968			0.00	0	0
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
PRE2A On 20/02/2022 Spot Bond				100.00000	0.00000	100.61238			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	100.64075			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	100.66549			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	100.71474			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	100.72175			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	100.72875			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			8.67000	115.57736	8.62000	115.81791		756,923,746,098,000.00	3,547,511,389,400	1,845,000,931,200	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R186 SPOT									6,923,746,098,000.00	547,511,389,400	345,000,931,200
Total For R186									6,923,746,098,000.00	547,511,389,400	345,000,931,200
R197 On 07/12/2023 Spot Bond			2.28000	297.77551	2.25000	297.91606			131,428,465,920,000.00	57,644,064,000	29,554,781,200
Total R197 SPOT									1,428,465,920,000.00	57,644,064,000	29,554,781,200
Total For R197									1,428,465,920,000.00	57,644,064,000	29,554,781,200
R202 On 07/12/2033 Spot Bond			2.27000	243.44936	2.27000	243.15806			202,805,324,856,000.00	89,341,552,800	228,818,116,400
Total R202 SPOT									12,805,324,856,000.00	89,341,552,800	228,818,116,400
Total For R202									12,805,324,856,000.00	89,341,552,800	228,818,116,400
R2023 On 28/02/2023 Spot Bond			8.09000	99.75389	8.05500	99.82700			858,297,745,240,000.00	724,140,636,000	565,766,474,200
Total R2023 SPOT									8,297,745,240,000.00	724,140,636,000	565,766,474,200
Total For R2023									8,297,745,240,000.00	724,140,636,000	565,766,474,200
R203 On 15/09/2017 Spot Bond			7.47000	101.30532	7.45000	101.23225			337,080,250,000,000.00	1,116,075,000,000	444,225,400,000
Total R203 SPOT									17,080,250,000,000.00	116,075,000,000	444,225,400,000
Total For R203									17,080,250,000,000.00	116,075,000,000	444,225,400,000
R2030 On 31/01/2030 Spot Bond			9.05000	94.14058	9.05000	94.04856			644,472,693,680,000.00	1,286,682,065,600	666,592,591,300
Total R2030 SPOT									14,472,693,680,000.00	286,682,065,600	666,592,591,300
Total For R2030									14,472,693,680,000.00	286,682,065,600	666,592,591,300
R2032 On 31/03/2032 Spot Bond			9.22000	92.93062	9.22000	92.83912			463,306,672,644,000.00	917,929,140,200	448,726,600,000
Total R2032 SPOT									13,306,672,644,000.00	917,929,140,200	448,726,600,000
Total For R2032									13,306,672,644,000.00	917,929,140,200	448,726,600,000
R2035 On 28/02/2035 Spot Bond			9.40000	96.99724	9.40000	96.90044			209,502,497,080,000.00	979,734,308,200	410,274,029,700
Total R2035 SPOT									19,502,497,080,000.00	979,734,308,200	410,274,029,700
Total For R2035									19,502,497,080,000.00	979,734,308,200	410,274,029,700
R2037 On 31/01/2037 Spot Bond			9.47500	93.47557	9.47500	93.38000			765,462,574,655,000.00	1,136,196,577,800	682,167,900,000
Total R2037 SPOT									15,462,574,655,000.00	136,196,577,800	682,167,900,000
Total For R2037									15,462,574,655,000.00	136,196,577,800	682,167,900,000
R204 On 21/12/2018 Spot Bond			7.45000	103.71977	7.43000	103.66715			581,128,111,850,000.00	749,144,713,000	526,221,726,900
Total R204 SPOT									31,128,111,850,000.00	749,144,713,000	526,221,726,900
Total For R204									31,128,111,850,000.00	749,144,713,000	526,221,726,900
R2040 On 31/01/2040 Spot Bond			9.55500	97.12261	9.55500	97.02249			116,345,059,734,000.00	640,119,838,800	448,601,819,400
Total R2040 SPOT									16,345,059,734,000.00	640,119,838,800	448,601,819,400
Total For R2040									16,345,059,734,000.00	640,119,838,800	448,601,819,400
R2044 On 31/01/2044 Spot Bond			9.61000	93.95168	9.61000	93.85429			751,946,157,254,000.00	598,537,581,400	733,340,100,000
Total R2044 SPOT									11,946,157,254,000.00	598,537,581,400	733,340,100,000
Total For R2044									11,946,157,254,000.00	598,537,581,400	733,340,100,000
R2048 On 28/02/2048 Spot Bond			9.59500	93.15807	9.59500	93.06322			252,388,842,219,000.00	964,292,740,200	1,546,125,805,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2048 SPOT									2,388,842,219,000.00	964,292,740,200	546,125,805,800
Total For R2048									2,388,842,219,000.00	964,292,740,200	546,125,805,800
R207 On 15/01/2020 Spot Bond			7.53000	101.45300	7.51000	101.41833			320,657,133,922,000.00	1,105,000,947,400	478,493,456,500
Total R207 SPOT									20,657,133,922,000.00	105,000,947,400	478,493,456,500
Total For R207									20,657,133,922,000.00	105,000,947,400	478,493,456,500
R208 On 31/03/2021 Spot Bond			7.69500	97.43980	7.67000	97.44119			823,070,611,488,000.00	886,688,838,400	501,230,900,800
Total R208 SPOT									23,070,611,488,000.00	886,688,838,400	501,230,900,800
Total For R208									23,070,611,488,000.00	886,688,838,400	501,230,900,800
R209 On 31/03/2036 Spot Bond			9.42000	72.78570	9.37000	73.05754			334,990,082,484,000.00	1,309,446,930,200	768,109,867,300
Total R209 SPOT									14,990,082,484,000.00	309,446,930,200	768,109,867,300
Total For R209									14,990,082,484,000.00	309,446,930,200	768,109,867,300
R210 On 31/03/2028 Spot Bond			2.26000	184.33041	2.26000	184.11028			847,206,652,000.00	374,870,200	110,944,774,500
Total R210 SPOT									847,206,652,000.00	374,870,200	110,944,774,500
Total For R210									847,206,652,000.00	374,870,200	110,944,774,500
R212 On 31/01/2022 Spot Bond			2.18000	148.32175	2.18000	148.14552			442,767,555,376,000.00	203,104,383,200	150,946,491,600
Total R212 SPOT									12,767,555,376,000.00	203,104,383,200	150,946,491,600
Total For R212									12,767,555,376,000.00	203,104,383,200	150,946,491,600
R213 On 28/02/2031 Spot Bond			9.14000	84.57044	9.09000	84.83172			658,035,953,244,000.00	1,166,087,084,600	535,560,816,400
Total R213 SPOT									18,035,953,244,000.00	166,087,084,600	535,560,816,400
Total For R213									18,035,953,244,000.00	166,087,084,600	535,560,816,400
R214 On 28/02/2041 Spot Bond			9.51500	72.86763	9.51500	72.79403			764,909,898,908,500.00	1,656,848,123,900	907,317,618,400
Total R214 SPOT									14,909,898,908,500.00	656,848,123,900	907,317,618,400
Total For R214									14,909,898,908,500.00	656,848,123,900	907,317,618,400
R337C On 21/06/2020 Spot Bond			8.54000	76.92277	8.54000	76.85211			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	48.66278	9.05000	48.61547			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	100.01799			0.00	0	330,000,000
Total RCG01B SPOT									0.00	0	330,000,000
Total For RCG01B									0.00	0	330,000,000
RCG01 On 24/10/2017 Spot Bond				100.00000	0.00000	100.01081			0.00	0	300,000,000
Total RCG01C SPOT									0.00	0	300,000,000
Total For RCG01C									0.00	0	300,000,000
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	101.25342			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RCSB05 SPOT										0.00	0	0
Total For RCSB05										0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	101.70414				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	99.45504	100.00000	99.45504				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	81.47321	100.00000	80.75221				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	59.97578	100.00000	59.39038				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	99.44751	100.00000	99.01090				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF021 On 04/12/2020 Spot Bond			100.00000	10.63102	100.00000	11.18628				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF031 On 04/04/2018 Spot Bond			100.00000	64.48570	100.00000	64.43943				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF041 On 04/10/2018 Spot Bond			100.00000	42.84490	100.00000	43.02836				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF051 On 04/12/2019 Spot Bond			100.00000	16.09737	100.00000	16.56887				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	101.13976				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	101.84469				0.00	0	217,000,000
Total RDFB04 SPOT										0.00	0	217,000,000
Total For RDFB04										0.00	0	217,000,000
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	101.52013				0.00	20,000,000	10,000,000

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 RDFB05 SPOT										0.00	20,000,000	10,000,000
Total For RDFB05										0.00	20,000,000	10,000,000
RDFB0 On 22/03/2019 Spot Bond				100.00000	0.00000	101.64357				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	31.28933	100.00000	30.98723				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	100.93639				0.00	0	478,000,000
Total RDFB07 SPOT										0.00	0	478,000,000
Total For RDFB07										0.00	0	478,000,000
RDFB0 On 30/09/2021 Spot Bond				100.00000	0.00000	100.82959				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB0 On 02/12/2021 Spot Bond				100.00000	0.00000	101.44292				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB1 On 27/03/2020 Spot Bond				100.00000	0.00000	100.78680				0.00	0	848,000,000
Total RDFB10 SPOT										0.00	0	848,000,000
Total For RDFB10										0.00	0	848,000,000
RDFB1 On 27/03/2022 Spot Bond				100.00000	0.00000	100.80484				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	101.33472				0.00	0	0
Total RDFC33 SPOT										0.00	0	0
Total For RDFC33										0.00	0	0
RDFC3 On 07/07/2017 Spot Bond				100.00000	0.00000	100.00007				0.00	0	270,000,000
Total RDFC34 SPOT										0.00	0	270,000,000
Total For RDFC34										0.00	0	270,000,000
RDFC3 On 05/10/2017 Spot Bond				100.00000	0.00000	100.54148				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	100.81937				0.00	0	510,000,000
Total RDFC36 SPOT										0.00	0	510,000,000
Total For RDFC36										0.00	0	510,000,000
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	101.76944				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total REB01 SPOT										0.00	0	0
Total For REB01										0.00	0	0
REB01 On 21/05/2018 Spot Bond			100.00000	46.38645	100.00000	45.92357				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	101.69607				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	101.52899				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	100.75482				0.00	0	0
Total RED201 SPOT										0.00	0	0
Total For RED201										0.00	0	0
RED20 On 05/04/2019 Spot Bond				100.00000	0.00000	100.79469				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	100.95119				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	100.78488				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	101.39856				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	63.66453	100.00000	63.04985				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	31.32534	100.00000	31.02290				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	18.12062	100.00000	17.94567				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	12.80507	100.00000	12.68143				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	102.00110				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	102.01443				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	101.30751				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	100.25197				0.00	0	0
Total RES32 SPOT										0.00	0	0
Total For RES32										0.00	0	0
RES34 On 25/08/2019 Spot Bond				100.00000	0.00000	101.50686				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	101.52644				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES36 On 21/10/2019 Spot Bond				100.00000	0.00000	100.17555				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	102.42987				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	99.90542				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0
RMBI0€ 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	78.97500				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	104.15572	12.35000	104.01789				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	21.39662	100.00000	24.21240				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RPP011 On 31/08/2018 Spot Bond			100.00000	38.24208	100.00000	37.86881				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	19.12726	100.00000	17.42249				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	107.97833				0.00	0	0
Total RPS001 SPOT										0.00	0	0
Total For RPS001										0.00	0	0
RPS002 On 30/04/2025 Spot Bond				100.00000	0.00000	45.47183				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			9.35000	102.31079	9.35000	102.20866				0.00	0	0
Total RW21 SPOT										0.00	0	0
Total For RW21										0.00	0	0
RW23 On 10/12/2023 Spot Bond			9.73500	102.63908	9.73500	102.53192				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			10.80000	100.37893	10.80000	100.26298				0.00	0	0
Total RW28 SPOT										0.00	0	0
Total For RW28										0.00	0	0
S1326L On 02/05/2017 Spot Bond			100.00000	100.00000	100.00000	98.91599				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	107.51500	10.00000	107.40300				0.00	0	0
Total SBK12/R157 SPOT										0.00	0	0
Total For SBK12/R157										0.00	0	0
SBK14 On 01/12/2017 Spot Bond			8.43000	104.70513	8.43000	104.61017				0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBK14 SPOT									0.00	0	100,000,000
Total For SBK14									0.00	0	100,000,000
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SBK15 SPOT									0.00	0	0
Total For SBK15									0.00	0	0
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	101.40093			0.00	140,000,000	70,000,000
Total SBK16 SPOT									0.00	140,000,000	70,000,000
Total For SBK16									0.00	140,000,000	70,000,000
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	98.40708			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	98.42158			0.00	2,918,288,000	2,648,288,000
Total SBK18 SPOT									0.00	2,918,288,000	2,648,288,000
Total For SBK18									0.00	2,918,288,000	2,648,288,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.02397			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2024 Spot Bond				100.00000	0.00000	103.03164			0.00	200,000,000	367,000,000
Total SBK20 SPOT									0.00	200,000,000	367,000,000
Total For SBK20									0.00	200,000,000	367,000,000
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	99.76361			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2025 Spot Bond				100.00000	0.00000	101.88795			0.00	200,000,000	600,000,000
Total SBK22 SPOT									0.00	200,000,000	600,000,000
Total For SBK22									0.00	200,000,000	600,000,000
SBK23 On 28/05/2022 Spot Bond			11.50500	105.13669	11.50500	105.00682		43,949,100,000,000.00	0.00	3,820,000,000	1,910,000,000
Total SBK23 SPOT								13,949,100,000,000.00	0.00	3,820,000,000	1,910,000,000
Total For SBK23								13,949,100,000,000.00	0.00	3,820,000,000	1,910,000,000
SBK24 On 19/10/2025 Spot Bond				100.00000	0.00000	101.71677			0.00	0	0
Total SBK24 SPOT									0.00	0	0
Total For SBK24									0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	11.18240	100.00000	11.07325			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	101.69528			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBK25 SPOT									0.00	0	0
Total For SBK25									0.00	0	0
SBK26 On 25/04/2021 Spot Bond			11.41000	102.85690	11.41000	102.73223			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			8.78000	100.15963	8.78000	100.06562		48,465,600,000,000.00	5,520,000,000	2,760,000,000	
Total SBK9 SPOT								18,465,600,000,000.00	5,520,000,000	2,760,000,000	
Total For SBK9								18,465,600,000,000.00	5,520,000,000	2,760,000,000	
SBN33 On 15/09/2017 Spot Bond			8.85000	100.80105	8.85000	100.70650		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	101.16524		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			7.90000	101.31426	7.90000	101.22924		13,114,000,000,000.00	1,660,000,000	830,000,000	
Total SBS13 SPOT								13,114,000,000,000.00	1,660,000,000	830,000,000	
Total For SBS13								13,114,000,000,000.00	1,660,000,000	830,000,000	
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.30069		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	101.83822		0.00	0	0	
Total SBS18 SPOT								0.00	0	0	
Total For SBS18								0.00	0	0	
SBS19 On 23/06/2021 Spot Bond			8.97000	107.72411	8.97000	107.62029		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			9.91000	105.47914	9.91000	105.36647		417,607,400,000,000.00	42,140,000,000	180,000,000	
Total SBS20 SPOT								17,607,400,000,000.00	42,140,000,000	180,000,000	
Total For SBS20								17,607,400,000,000.00	42,140,000,000	180,000,000	
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	103.36207		0.00	160,000,000	80,000,000	
Total SBS21 SPOT								0.00	160,000,000	80,000,000	
Total For SBS21								0.00	160,000,000	80,000,000	
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	101.53639		0.00	0	4,300,000,000	
Total SBS23 SPOT								0.00	0	4,300,000,000	
Total For SBS23								0.00	0	4,300,000,000	
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	102.19039		0.00	0	200,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS24 SPOT									0.00	0	200,000,000
Total For SBS24									0.00	0	200,000,000
SBS25 On 24/05/2019 Spot Bond			8.50500	104.56291	8.50500	104.46671			0.00	0	400,000,000
Total SBS25 SPOT									0.00	0	400,000,000
Total For SBS25									0.00	0	400,000,000
SBS27 On 20/02/2024 Spot Bond			9.65500	104.28802	9.65500	104.17942			0.00	0	0
Total SBS27 SPOT									0.00	0	0
Total For SBS27									0.00	0	0
SBS29 On 12/06/2019 Spot Bond			8.53000	103.65374	8.53000	103.55864			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			10.09000	92.51167	10.09000	92.41110			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	100.95539			0.00	0	60,000,000
Total SBS30 SPOT									0.00	0	60,000,000
Total For SBS30									0.00	0	60,000,000
SBS31 On 27/06/2027 Spot Bond			10.17000	101.37170	10.17000	101.26125		197,298,000,000,000.00	19,400,000,000		0
Total SBS31 SPOT								17,298,000,000,000.00	19,400,000,000		0
Total For SBS31								17,298,000,000,000.00	19,400,000,000		0
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	101.08597			0.00	0	0
Total SBS32 SPOT									0.00	0	0
Total For SBS32									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	100.93369			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			10.42000	99.56447	10.42000	99.45461		30,218,000,000,000.00	2,900,000,000	1,450,000,000	
Total SBS34 SPOT								10,218,000,000,000.00	2,900,000,000	1,450,000,000	
Total For SBS34								10,218,000,000,000.00	2,900,000,000	1,450,000,000	
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	100.15904			0.00	0	0
Total SBS35 SPOT									0.00	0	0
Total For SBS35									0.00	0	0
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	99.91008			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			8.67000	100.36273	8.67000	100.26865			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			9.81000	98.46494	9.81000	98.36081		400,248,000,000,000.00	40,800,000,000		0
Total SBS38 SPOT								10,248,000,000,000.00	40,800,000,000		0
Total For SBS38								10,248,000,000,000.00	40,800,000,000		0
SBS39 On 29/01/2030 Spot Bond			10.35500	97.95566	10.35500	97.84645		0.00	0	115,370,000,000	
Total SBS39 SPOT								0.00	0	115,370,000,000	
Total For SBS39								0.00	0	115,370,000,000	
SBS4 On 16/11/2021 Spot Bond			9.44000	100.91649	9.44000	100.81369		10,950,400,000,000.00	1,160,000,000	580,000,000	
Total SBS4 SPOT								10,950,400,000,000.00	1,160,000,000	580,000,000	
Total For SBS4								10,950,400,000,000.00	1,160,000,000	580,000,000	
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	101.85793		0.00	16,000,000,000	8,000,000,000	
Total SBS40 SPOT								0.00	16,000,000,000	8,000,000,000	
Total For SBS40								0.00	16,000,000,000	8,000,000,000	
SBS41 On 12/11/2022 Spot Bond			9.33000	102.48922	9.33000	107.35843		0.00	0	119,000,000	
Total SBS41 SPOT								0.00	0	119,000,000	
Total For SBS41								0.00	0	119,000,000	
SBS42 On 12/11/2025 Spot Bond			9.79000	104.55286	9.79000	109.74286		0.00	0	0	
Total SBS42 SPOT								0.00	0	0	
Total For SBS42								0.00	0	0	
SBS43 On 12/11/2027 Spot Bond			10.06000	104.57527	10.06000	109.85142		201,200,000,000,000.00	20,000,000,000		0
Total SBS43 SPOT								11,200,000,000,000.00	20,000,000,000		0
Total For SBS43								11,200,000,000,000.00	20,000,000,000		0
SBS44 On 15/02/2019 Spot Bond				100.00000	0.00000	101.97965		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	102.48711		0.00	0	0	
Total SBS45 SPOT								0.00	0	0	
Total For SBS45								0.00	0	0	
SBS46 On 15/02/2023 Spot Bond			9.33000	108.01000	9.33000	107.90123		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	102.37680		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	99.91101		0.00	0	420,000,000	

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 SBS48 SPOT									0.00	0	420,000,000
Total For SBS48									0.00	0	420,000,000
SBS49 On 31/01/2022 Spot Bond				100.00000	0.00000	99.90813			0.00	0	0
Total SBS49 SPOT									0.00	0	0
Total For SBS49									0.00	0	0
SBS50 On 31/01/2022 Spot Bond			9.15500	103.48509	9.15500	103.38279			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			9.66000	102.98908	9.66000	102.88178			0.00	0	0
Total SBS51 SPOT									0.00	0	0
Total For SBS51									0.00	0	0
SBS52 On 29/01/2030 Spot Bond			100.00000	9.46238	100.00000	0.00135		000,000,000,000,000.00	240,000,000,000	240,000,000,000	
Total SBS52 SPOT								10,000,000,000,000.00	240,000,000,000	240,000,000,000	
Total For SBS52								10,000,000,000,000.00	240,000,000,000	240,000,000,000	
SBSI11 On 07/12/2023 Spot Bond			3.55000	277.62816	3.55000	277.25752		497,000,000,000.00	140,000,000	70,000,000	
Total SBSI11 SPOT								497,000,000,000.00	140,000,000	70,000,000	
Total For SBSI11								497,000,000,000.00	140,000,000	70,000,000	
SBSI14 On 07/12/2033 Spot Bond			3.82000	198.32766	3.82000	200.20448		0.00	0	0	
Total SBSI14 SPOT								0.00	0	0	
Total For SBSI14								0.00	0	0	
SBT101 On 31/03/2022 Spot Bond				100.00000	0.00000	101.03090		0.00	0	19,845,860,700	
Total SBT101 SPOT								0.00	0	19,845,860,700	
Total For SBT101								0.00	0	19,845,860,700	
SCM10 On 15/09/2017 Spot Bond			100.00000	91.38659	100.00000	90.50787		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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.63836			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	100.63848			0.00	200,000,000	100,000,000
Total SGI005 SPOT									0.00	200,000,000	100,000,000
Total For SGI005									0.00	200,000,000	100,000,000
SHI02 On 01/10/2021 Spot Bond				186.61935	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	100.97309			0.00	0	0
Total SHS04 SPOT									0.00	0	0
Total For SHS04									0.00	0	0
SHS05 On 29/06/2017 Spot Bond			8.72000	102.94850	8.72000	102.85155		2,616,000,000,000.00		300,000,000	300,000,000
Total SHS05 SPOT								2,616,000,000,000.00		300,000,000	300,000,000
Total For SHS05								2,616,000,000,000.00		300,000,000	300,000,000
SHS05/ On 29/06/2017 Spot Bond			8.75000	102.94366	8.75000	102.84639		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	101.72655			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	107.51500	10.00000	107.40300			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	101.09993			0.00	0	0
Total SHS14 SPOT									0.00	0	0
Total For SHS14									0.00	0	0
SHS19 On 10/09/2017 Spot Bond			9.05000	101.77429	9.05000	101.67662		5,430,000,000,000.00		600,000,000	600,000,000
Total SHS19 SPOT								5,430,000,000,000.00		600,000,000	600,000,000
Total For SHS19								5,430,000,000,000.00		600,000,000	600,000,000
SHS22 On 23/02/2020 Spot Bond				100.00000	0.00000	102.01708			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	100.74876			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.77289				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			9.57000	104.01842	9.57000	103.91162				0.00	0	0
Total SHS25 SPOT										0.00	0	0
Total For SHS25										0.00	0	0
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	100.77289				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	100.63345				0.00	200,000,000	200,000,000
Total SHS28 SPOT										0.00	200,000,000	200,000,000
Total For SHS28										0.00	200,000,000	200,000,000
SHS29I On 03/12/2018 Spot Bond			100.00000	31.72204	100.00000	31.41576				0.00	0	0
Total SHS29U SPOT										0.00	0	0
Total For SHS29U										0.00	0	0
SHS30 On 05/04/2020 Spot Bond				100.00000	0.00000	100.58778				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	100.60019				0.00	0	0
Total SHS31 SPOT										0.00	0	0
Total For SHS31										0.00	0	0
SLI3 On 15/08/2018 Spot Bond			8.73000	101.76805	8.73000	101.67200			4,539,600,000,000.00		520,000,000	460,000,000
Total SLI3 SPOT									4,539,600,000,000.00		520,000,000	460,000,000
Total For SLI3									4,539,600,000,000.00		520,000,000	460,000,000
SLI4 On 15/08/2021 Spot Bond				100.00000	0.00000	101.88820				0.00	400,000,000	387,000,000
Total SLI4 SPOT										0.00	400,000,000	387,000,000
Total For SLI4										0.00	400,000,000	387,000,000
SLRA1 On 15/08/2019 Spot Bond				100.00000	0.00000	101.79613				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	101.84502				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	101.87468				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.89409				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	102.03370				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	102.07459				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SNT01 On 15/09/2017 Spot Bond			8.65000	100.87382	8.65000	100.78127			65,221,000,000,000.00	7,540,000,000	3,770,000,000	
Total SNT01 SPOT									5,221,000,000,000.00	7,540,000,000	3,770,000,000	
Total For SNT01									5,221,000,000,000.00	7,540,000,000	3,770,000,000	
SNT02 On 12/04/2021 Spot Bond				100.00000	0.00000	100.43762				0.00	400,000,000	200,000,000
Total SNT02 SPOT										0.00	400,000,000	200,000,000
Total For SNT02										0.00	400,000,000	200,000,000
SNT03 On 12/04/2023 Spot Bond			10.75500	53.64280	10.75500	104.88307			33,340,500,000,000.00	3,100,000,000	1,550,000,000	
Total SNT03 SPOT									3,340,500,000,000.00	3,100,000,000	1,550,000,000	
Total For SNT03									3,340,500,000,000.00	3,100,000,000	1,550,000,000	
SPDA10 On 21/08/2021 Spot Bond				100.00000	0.00000	101.65799				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	101.85951				0.00	0	0
Total SPDA4 SPOT										0.00	0	0
Total For SPDA4										0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	101.62282				0.00	0	500,000,000
Total SPDA5 SPOT										0.00	0	500,000,000
Total For SPDA5										0.00	0	500,000,000
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	101.59711				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	101.59974				0.00	0	162,000,000
Total SPDA7 SPOT										0.00	0	162,000,000
Total For SPDA7										0.00	0	162,000,000
SPDA8 On 21/08/2021 Spot Bond				100.00000	0.00000	101.64798				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.62947			0.00	0	420,000,000
Total SPDA9 SPOT									0.00	0	420,000,000
Total For SPDA9									0.00	0	420,000,000
SPG00: On 09/09/2019 Spot Bond				100.00000	0.00000	101.33220			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	99.90089			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	100.52355			0.00	0	438,000,000
Total SSA05 SPOT									0.00	0	438,000,000
Total For SSA05									0.00	0	438,000,000
SSA06 On 16/04/2020 Spot Bond			9.42000	96.90546	9.42000	96.80802		5,652,000,000,000.00		600,000,000	300,000,000
Total SSA06 SPOT								5,652,000,000,000.00		600,000,000	300,000,000
Total For SSA06								5,652,000,000,000.00		600,000,000	300,000,000
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			9.24000	92.55633	9.24000	92.46500			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			9.24000	92.55633	9.24000	92.46500			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	97.31871	9.30000	97.22101			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	100.99704			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			8.33000	100.99048	8.33000	100.90114			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			3.52500	116.53925	3.52500	116.82758		81,075,000,000,000.00		23,000,000,000	23,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SSN011 SPOT									1,075,000,000,000.00	23,000,000,000	23,000,000,000
Total For SSN011									1,075,000,000,000.00	23,000,000,000	23,000,000,000
SSN01: On 21/12/2018 Spot Bond			9.61500	100.48835	9.61500	100.38470			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			10.12000	106.08660	10.12000	105.97157			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			10.96000	73.30744	10.96000	73.22247			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	100.17474			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	100.24359			0.00	0	0
Total SSN026 SPOT									0.00	0	0
Total For SSN026									0.00	0	0
SSN02: On 25/09/2019 Spot Bond				100.00000	0.00000	100.82520			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	101.51873			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	101.05869			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	101.46616			0.00	0	0
Total SSN034 SPOT									0.00	0	0
Total For SSN034									0.00	0	0
SSN03: On 17/11/2020 Spot Bond				100.00000	0.00000	101.79812			0.00	2,000,000,000	500,000,000
Total SSN035 SPOT									0.00	2,000,000,000	500,000,000
Total For SSN035									0.00	2,000,000,000	500,000,000
SSN03: On 18/12/2020 Spot Bond				100.00000	0.00000	107.38958			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN036 SPOT										0.00	0	0
Total For SSN036										0.00	0	0
SSN037 On 01/06/2021 Spot Bond				100.00000	0.00000	101.57509				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN038 On 26/01/2021 Spot Bond			9.55000	102.50485	9.55000	102.39923				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN040 On 11/10/2023 Spot Bond				100.00000	0.00000	100.38225				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN041 On 13/10/2023 Spot Bond			9.45500	102.11198	9.45500	102.00892				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN042 On 03/12/2018 Spot Bond				100.00000	0.00000	97.93640				0.00	0	0
Total SSN042 SPOT										0.00	0	0
Total For SSN042										0.00	0	0
SSN043 On 31/01/2038 Spot Bond			3.81000	101.52889	3.81000	101.40629				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN044 On 09/02/2027 Spot Bond				100.00000	0.00000	102.00623				0.00	60,000,000	30,000,000
Total SSN044 SPOT										0.00	60,000,000	30,000,000
Total For SSN044										0.00	60,000,000	30,000,000
SSN045 On 14/02/2018 Spot Bond				100.00000	0.00000	101.66247				0.00	0	0
Total SSN045 SPOT										0.00	0	0
Total For SSN045										0.00	0	0
SSN046 On 30/04/2027 Spot Bond				100.00000	0.00000	99.89166				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN047 On 05/04/2027 Spot Bond				100.00000	0.00000	100.59396				0.00	35,500,000,000	48,000,000,000
Total SSN047 SPOT										0.00	35,500,000,000	48,000,000,000
Total For SSN047										0.00	35,500,000,000	48,000,000,000
SZ25 On 30/09/2025 Spot Bond			9.57000	97.52854	9.57000	97.42895				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A1C On 21/02/2048 Spot Bond				100.00000	0.00000	101.58812				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total T12A10 SPOT									0.00	0	0
Total For T12A10									0.00	0	0
T12A11 On 21/02/2048 Spot Bond				100.00000	0.00000	101.52689			0.00	240,000,000	240,000,000
Total T12A11 SPOT									0.00	240,000,000	240,000,000
Total For T12A11									0.00	240,000,000	240,000,000
T12A12 On 21/02/2048 Spot Bond			9.16000	100.44123	9.16000	101.35694			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	101.90538			0.00	2,000,000,000	500,000,000
Total T13A10 SPOT									0.00	2,000,000,000	500,000,000
Total For T13A10									0.00	2,000,000,000	500,000,000
T13A11 On 21/08/2020 Spot Bond				100.00000	0.00000	101.66942			0.00	0	0
Total T13A11 SPOT									0.00	0	0
Total For T13A11									0.00	0	0
T13A12 On 21/08/2020 Spot Bond			9.06000	107.72105	9.06000	105.72636		906,000,000,000.00		100,000,000	100,000,000
Total T13A12 SPOT								906,000,000,000.00		100,000,000	100,000,000
Total For T13A12								906,000,000,000.00		100,000,000	100,000,000
T13A13 On 21/08/2018 Spot Bond				100.00000	0.00000	101.54075			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	101.90538			0.00	0	0
Total T13A14 SPOT									0.00	0	0
Total For T13A14									0.00	0	0
T13A15 On 21/08/2020 Spot Bond				100.00000	0.00000	101.66585			0.00	0	0
Total T13A15 SPOT									0.00	0	0
Total For T13A15									0.00	0	0
T13A16 On 21/08/2020 Spot Bond			9.16000	105.18442	9.16000	105.08037			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	101.62409			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	101.66894			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			9.11000	103.16354	9.11000	103.52029			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	101.33459				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	100.56577				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	100.53355				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	100.54472				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	100.00000				0.00	0	0
Total TFS138 SPOT										0.00	0	0
Total For TFS138										0.00	0	0
TFS139 On 27/05/2019 Spot Bond				100.00000	0.00000	101.73650				0.00	0	2,773,583,400
Total TFS139 SPOT										0.00	0	2,773,583,400
Total For TFS139										0.00	0	2,773,583,400
TFS141 On 28/10/2019 Spot Bond				100.00000	0.00000	99.99994				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	99.99986				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS143 On 17/11/2017 Spot Bond				100.00000	0.00000	101.57880				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	100.92917				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	100.95645				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS146 On 25/04/2018 Spot Bond			100.00000	54.86194	100.00000	51.79882			960,000,000,000,000.00	19,600,000,000	17,600,000,000	

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 TFS146 SPOT									10,000,000,000,000.00	19,600,000,000	17,600,000,000
Total For TFS146									10,000,000,000,000.00	19,600,000,000	17,600,000,000
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	100.38972			0.00	0	797,997,400
Total TH10A2 SPOT									0.00	0	797,997,400
Total For TH10A2									0.00	0	797,997,400
TH10A3 On 18/07/2017 Spot Bond			7.83000	102.22641	7.83000	102.14020			0.00	0	0
Total TH10A3 SPOT									0.00	0	0
Total For TH10A3									0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TH10A4 SPOT									0.00	0	0
Total For TH10A4									0.00	0	0
TH10A5 On 18/07/2017 Spot Bond				100.00000	0.00000	100.29869			0.00	112,119,800	272,091,900
Total TH10A5 SPOT									0.00	112,119,800	272,091,900
Total For TH10A5									0.00	112,119,800	272,091,900
TH10A6 On 18/07/2017 Spot Bond			7.39000	98.46494	7.39000	102.02187			0.00	0	0
Total TH10A6 SPOT									0.00	0	0
Total For TH10A6									0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TH10A7 SPOT									0.00	0	0
Total For TH10A7									0.00	0	0
TH10A8 On 18/10/2038 Spot Bond				100.00000	0.00000	100.24642			0.00	0	0
Total TH10A8 SPOT									0.00	0	0
Total For TH10A8									0.00	0	0
TH10A9 On 18/07/2017 Spot Bond			7.16000	98.51201	7.16000	101.95992			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	100.25958			0.00	0	500,000,000
Total TH10B1 SPOT									0.00	0	500,000,000
Total For TH10B1									0.00	0	500,000,000
TH10B2 On 18/07/2017 Spot Bond				100.00000	0.00000	100.25851			0.00	33,300,000	33,300,000
Total TH10B2 SPOT									0.00	33,300,000	33,300,000
Total For TH10B2									0.00	33,300,000	33,300,000
TH10C1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.28425			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TH10C1 SPOT									0.00	0	0
Total For TH10C1									0.00	0	0
TH10C1 On 18/07/2017 Spot Bond				100.00000	0.00000	100.28077			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	100.38565			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	100.37368			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	100.23943			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	100.24803			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	102.48525	8.73000	102.38853			0.00	0	0
Total TH11A3 SPOT									0.00	0	0
Total For TH11A3									0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	100.06636			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	100.46470			0.00	0	380,000,000
Total TH11A5 SPOT									0.00	0	380,000,000
Total For TH11A5									0.00	0	380,000,000
TH11A6 On 18/07/2041 Spot Bond			8.93000	93.10117	8.93000	101.41417		3,393,400,000,000.00		380,000,000	380,000,000
Total TH11A6 SPOT								3,393,400,000,000.00		380,000,000	380,000,000
Total For TH11A6								3,393,400,000,000.00		380,000,000	380,000,000
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	100.05319			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	100.46470			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	100.54641			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.25716				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	100.25608				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	100.28370				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	100.28263				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	100.27325				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	100.36698				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.36805				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.36273				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	101.54932				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	101.61509				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			9.11000	101.28952	9.11000	101.77114				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	101.58812				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				100.00000	0.00000	101.65104				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond			9.02000	100.64922	9.02000	100.55115				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond				100.00000	0.00000	101.57913				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				100.00000	0.00000	101.65104				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A8 On 21/02/2048 Spot Bond			9.13000	93.17754	9.13000	99.81491				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond				100.00000	0.00000	101.73193				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B1 On 21/02/2048 Spot Bond				100.00000	0.00000	101.73193				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond				100.00000	0.00000	101.73193				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B3 On 21/02/2048 Spot Bond				100.00000	0.00000	101.73193				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12B4 On 21/08/2019 Spot Bond				100.00000	0.00000	101.87567				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				100.00000	0.00000	101.87567				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C2 On 21/08/2019 Spot Bond				100.00000	0.00000	101.87567				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.87387				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	102.45886				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	102.45886				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	102.57667				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	102.44810				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	101.54677				0.00	0	77,500,000
Total TH13A1 SPOT										0.00	0	77,500,000
Total For TH13A1										0.00	0	77,500,000
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	101.58633				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A On 21/08/2050 Spot Bond				100.00000	0.00000	101.65096				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A On 21/08/2020 Spot Bond			9.26000	101.94485	9.26000	101.84293				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	101.54856				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	101.71132				0.00	0	900,000,000
Total TH13A6 SPOT										0.00	0	900,000,000
Total For TH13A6										0.00	0	900,000,000
TH13A On 21/08/2020 Spot Bond				100.00000	0.00000	101.00902				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond			9.15000	102.54597	9.15000	103.07815				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	101.54075				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13A9 On 21/08/2020 Spot Bond				100.00000	0.00000	101.73183				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond				100.00000	0.00000	101.73362				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond				100.00000	0.00000	101.76407				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond				100.00000	0.00000	101.72836				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B4 On 25/07/2020 Spot Bond				100.00000	0.00000	101.72644				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13B5 On 21/08/2020 Spot Bond				100.00000	0.00000	101.85757				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond				100.00000	0.00000	101.87193				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C2 On 21/08/2020 Spot Bond				100.00000	0.00000	101.85329				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C3 On 21/08/2020 Spot Bond				100.00000	0.00000	101.88896				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C4 On 21/08/2020 Spot Bond				100.00000	0.00000	101.95632				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.44958				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	102.44958				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	102.47623				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	102.44959				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	102.48542				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	101.40136				0.00	0	0
Total TH14A1 SPOT										0.00	0	0
Total For TH14A1										0.00	0	0
TH14A On 21/11/2019 Spot Bond				100.00000	0.00000	101.26061				0.00	0	320,000,000
Total TH14A2 SPOT										0.00	0	320,000,000
Total For TH14A2										0.00	0	320,000,000
TH14A On 21/11/2021 Spot Bond				100.00000	0.00000	101.67597				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			9.21000	107.75070	9.21000	107.64355				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	101.49318				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	101.63922				0.00	0	983,000,000
Total TH14A6 SPOT										0.00	0	983,000,000
Total For TH14A6										0.00	0	983,000,000
TH14A On 21/11/2021 Spot Bond				100.00000	0.00000	101.68648				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A7 On 21/11/2021 Spot Bond			9.16000	101.59171	9.16000	104.16412				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14A8 On 21/11/2021 Spot Bond				100.00000	0.00000	101.78551				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B1 On 21/11/2021 Spot Bond				100.00000	0.00000	101.75758				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B2 On 21/11/2021 Spot Bond				100.00000	0.00000	101.87527				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C1 On 21/11/2021 Spot Bond				100.00000	0.00000	101.86693				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C2 On 21/11/2021 Spot Bond				100.00000	0.00000	102.41320				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D1 On 21/11/2021 Spot Bond				100.00000	0.00000	102.41121				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	100.26913				0.00	0	0
Total TH9A11 SPOT										0.00	0	0
Total For TH9A11										0.00	0	0
TH9A11 On 18/07/2039 Spot Bond				100.00000	0.00000	100.65113				0.00	0	610,000,000
Total TH9A12 SPOT										0.00	0	610,000,000
Total For TH9A12										0.00	0	610,000,000
THE8A On 18/04/2036 Spot Bond			101.06155	5.97321	101.06155	5.91436				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A1 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
THE8A2 On 18/04/2036 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 THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9B On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B On 18/07/2039 Spot Bond				100.00000	0.00000	100.26681				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	101.28335				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	100.37625				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			9.18000	93.51607	9.18000	93.38855				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TL20 SPOT									0.00	0	0
Total For TL20									0.00	0	0
TL20/R On 22/02/2020 Spot Bond			100.00000	20.23511	100.00000	20.08197			0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	107.51500	10.00000	107.40300			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	100.84269			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	100.86061			0.00	2,000,000,000	1,000,000,000
Total TLC02 SPOT									0.00	2,000,000,000	1,000,000,000
Total For TLC02									0.00	2,000,000,000	1,000,000,000
TN17 On 14/11/2017 Spot Bond			8.21000	104.84449	8.21000	104.75132		116,582,000,000,000.00	14,200,000,000	26,309,852,190	
Total TN17 SPOT								16,582,000,000,000.00	14,200,000,000	26,309,852,190	
Total For TN17								16,582,000,000,000.00	14,200,000,000	26,309,852,190	
TN17/R On 14/11/2017 Spot Bond			100.00000	72.40231	100.00000	71.75645			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			8.91500	105.82473	8.91500	105.72445		713,342,640,000,000.00	80,016,000,000	40,024,100,000	
Total TN20 SPOT								13,342,640,000,000.00	80,016,000,000	40,024,100,000	
Total For TN20								13,342,640,000,000.00	80,016,000,000	40,024,100,000	
TN20/R On 17/09/2020 Spot Bond			100.00000	17.41721	100.00000	17.26436			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	8.97757	100.00000	8.88995			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			9.60500	105.57050	9.60500	105.46112		103,090,465,000,000.00	10,733,000,000	4,098,000,000	
Total TN23 SPOT								13,090,465,000,000.00	10,733,000,000	4,098,000,000	
Total For TN23								13,090,465,000,000.00	10,733,000,000	4,098,000,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	11.15790	100.00000	11.05837			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			10.42000	96.83097	10.42000	96.72235		360,740,400,000,000.00	34,620,000,000	15,730,000,000	
Total TN25 SPOT								10,740,400,000,000.00	34,620,000,000	15,730,000,000	
Total For TN25								10,740,400,000,000.00	34,620,000,000	15,730,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN25/R On 19/08/2025 Spot Bond			100.00000	11.27067	100.00000	11.17013			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			10.47000	94.27089	10.47000	94.16465		40,623,600,000,000.00	3,880,000,000	980,000,000	
Total TN27 SPOT								10,623,600,000,000.00	3,880,000,000	980,000,000	
Total For TN27								10,623,600,000,000.00	3,880,000,000	980,000,000	
TN27/R On 14/11/2027 Spot Bond			100.00000	13.01369	100.00000	12.89760			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			11.10000	96.50487	11.10000	96.39100		162,060,000,000,000.00	14,600,000,000	7,300,000,000	
Total TN30 SPOT								162,060,000,000,000.00	14,600,000,000	7,300,000,000	
Total For TN30								162,060,000,000,000.00	14,600,000,000	7,300,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	121.00700	8.00000	120.90332			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			11.49500	94.65015	11.49500	94.53460		11,495,000,000,000.00	1,000,000,000	3,200,000,000	
Total TN40 SPOT								11,495,000,000,000.00	1,000,000,000	3,200,000,000	
Total For TN40								11,495,000,000,000.00	1,000,000,000	3,200,000,000	
TN40/R On 09/10/2040 Spot Bond			10.75000	100.66019	10.75000	100.54506			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	101.60832			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	102.04550			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	101.73655			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.33986				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	101.77060				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	101.80989				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	101.86880				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	107.51500	10.00000	107.40300				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	100.56010				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0 On 10/04/2019 Spot Bond				100.00000	0.00000	100.27401				0.00	0	500,000,000
Total TPDA05 SPOT										0.00	0	500,000,000
Total For TPDA05										0.00	0	500,000,000
TPDA0 On 30/11/2020 Spot Bond				100.00000	0.00000	101.65870				0.00	0	0
Total TPDA06 SPOT										0.00	0	0
Total For TPDA06										0.00	0	0
TPDA0 On 30/11/2020 Spot Bond			9.17000	105.00572	9.17000	104.90173				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	100.05355	10.00000	99.94469				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	100.05222	9.75000	99.94607				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR32 On 31/12/2099 Spot Bond			100.00000	10.05177	100.00000	9.94678			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	101.09529			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	101.14514			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			9.41000	104.45450	9.41000	104.34901			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	101.09651			0.00	0	0
Total TRA2A4 SPOT									0.00	0	0
Total For TRA2A4									0.00	0	0
TRA2A On 14/12/2020 Spot Bond				100.00000	0.00000	101.14514			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			9.21000	102.74578	9.21000	105.02564			0.00	0	0
Total TRA2A6 SPOT									0.00	0	0
Total For TRA2A6									0.00	0	0
TRA2B On 14/12/2025 Spot Bond				100.00000	0.00000	101.22422			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	101.25462			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	101.38218			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	101.43073			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	101.74567			0.00	0	0
Total TRA2D1 SPOT									0.00	0	0
Total For TRA2D1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA2D On 14/12/2020 Spot Bond				100.00000	0.00000	101.74567				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	101.14621				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA3I On 14/06/2024 Spot Bond			100.00000	8.72914	100.00000	8.64485				0.00	0	0
Total TRAA3U SPOT										0.00	0	0
Total For TRAA3U										0.00	0	0
TRAA4I On 14/06/2024 Spot Bond			100.00000	9.29136	100.00000	9.20166				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	101.15745				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2I On 14/06/2024 Spot Bond			100.00000	9.62870	100.00000	9.53573				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.16354				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	9.90982	100.00000	9.81413				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	101.33388				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	13.33941	100.00000	13.21061				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	104.48679				0.00	200,000,000	100,000,000
Total TRAE1 SPOT										0.00	200,000,000	100,000,000
Total For TRAE1										0.00	200,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRAE21 On 14/06/2024 Spot Bond			100.00000	17.10633	100.00000	16.94118			0.00	0	0
Total TRAE2U SPOT									0.00	0	0
Total For TRAE2U									0.00	0	0
TSE011 On 31/07/2019 Spot Bond			100.00000	21.62843	100.00000	24.44233			0.00	0	0
Total TSE01U SPOT									0.00	0	0
Total For TSE01U									0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	5.52429	100.00000	4.37605			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	100.00000			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	99.70790			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	99.39212			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	99.07954			0.00	0	0
Total TSP211 SPOT									0.00	0	0
Total For TSP211									0.00	0	0
TSP213 On 22/06/2017 Spot Bond				100.00000	0.00000	98.77448			0.00	0	0
Total TSP213 SPOT									0.00	0	0
Total For TSP213									0.00	0	0
TSP215 On 06/07/2017 Spot Bond				100.00000	0.00000	98.46187			0.00	0	0
Total TSP215 SPOT									0.00	0	0
Total For TSP215									0.00	0	0
TSP217 On 20/07/2017 Spot Bond				100.00000	0.00000	104.09940			0.00	0	0
Total TSP217 SPOT									0.00	0	0
Total For TSP217									0.00	0	0
TSP218 On 03/08/2017 Spot Bond				100.00000	0.00000	97.84688			0.00	0	0
Total TSP218 SPOT									0.00	0	0
Total For TSP218									0.00	0	0
TSP219 On 17/08/2017 Spot Bond				100.00000	0.00000	97.55058			0.00	0	0
Total TSP219 SPOT									0.00	0	0
Total For TSP219									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TTO011 On 28/08/2019 Spot Bond			100.00000	27.04910	100.00000	26.77918				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond				100.00000	0.00000	100.05424				0.00	0	1,000,000,000
Total TUHF01 SPOT										0.00	0	1,000,000,000
Total For TUHF01										0.00	0	1,000,000,000
TWC22 On 09/05/2017 Spot Bond				100.00000	0.00000	101.72055				0.00	0	0
Total TWC222 SPOT										0.00	0	0
Total For TWC222										0.00	0	0
TWC22 On 15/05/2017 Spot Bond				100.00000	0.00000	101.59151				0.00	0	0
Total TWC223 SPOT										0.00	0	0
Total For TWC223										0.00	0	0
TWC22 On 17/05/2017 Spot Bond				100.00000	0.00000	101.54514				0.00	0	0
Total TWC224 SPOT										0.00	0	0
Total For TWC224										0.00	0	0
TWC22 On 19/05/2017 Spot Bond				100.00000	0.00000	101.50068				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	101.43637				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	101.35200				0.00	1,100,000,000	1,100,000,000
Total TWC227 SPOT										0.00	1,100,000,000	1,100,000,000
Total For TWC227										0.00	1,100,000,000	1,100,000,000
TWC22 On 02/06/2017 Spot Bond				100.00000	0.00000	101.28630				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	100.45210				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	100.34358				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	100.32293				0.00	0	0
Total TWC231 SPOT										0.00	0	0
Total For TWC231										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC23 On 14/07/2017 Spot Bond				100.00000	0.00000	100.19356				0.00	0	0
Total TWC232 SPOT										0.00	0	0
Total For TWC232										0.00	0	0
TWC23 On 24/07/2017 Spot Bond				100.00000	0.00000	100.15039				0.00	0	0
Total TWC233 SPOT										0.00	0	0
Total For TWC233										0.00	0	0
TWC23 On 26/07/2017 Spot Bond				100.17468	0.00000	100.08594				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			9.32000	106.11179	9.32000	106.00677				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			10.59000	105.70142	10.59000	105.58293				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	8.04776	100.00000	7.96921				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	7.96289	100.00000	7.88516				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	8.12346	100.00000	8.04417				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	8.35703	100.00000	8.27547				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	8.99195	100.00000	8.90418				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	8.97332	100.00000	8.88573				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	9.09788	100.00000	9.00908				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VJA08L On 20/01/2025 Spot Bond			100.00000	0.10199	100.00000	0.10100				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	7.87372	100.00000	7.79686				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	7.87781	100.00000	7.80092				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	7.92586	100.00000	7.84850				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	8.14231	100.00000	8.06283				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	8.76695	100.00000	8.68138				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	7.08118	100.00000	7.01206				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	8.92485	100.00000	8.83773				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	0.10199	100.00000	0.10100				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	101.20884				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	100.65605				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	59.92104	100.00000	59.33618				0.00	0	0
Total VKE01U SPOT										0.00	0	0
Total For VKE01U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	99.76947			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	100.75894			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	99.77293			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	101.26880			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	100.76093			0.00	0	0
Total VKE08 SPOT									0.00	0	0
Total For VKE08									0.00	0	0
VPA01L On 20/01/2023 Spot Bond			100.00000	7.58706	100.00000	7.51300			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	7.64654	100.00000	7.57191			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	9.18904	100.00000	9.09934			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	4.78383	100.00000	4.73714			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	8.81318	100.00000	8.72717			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	8.81632	100.00000	8.73027			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	8.81860	100.00000	8.73252			0.00	0	0
Total VPA07U SPOT									0.00	0	0
Total For VPA07U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VPA08L On 20/01/2025 Spot Bond			100.00000	0.10199	100.00000	0.10100			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	7.41301	100.00000	7.34066			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	7.56146	100.00000	7.48766			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	9.38685	100.00000	9.29523			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	4.56911	100.00000	4.52451			0.00	0	0
Total VPB04U SPOT									0.00	0	0
Total For VPB04U									0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	8.53682	100.00000	8.45350			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	8.60659	100.00000	8.52258			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	8.60608	100.00000	8.52208			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	0.10199	100.00000	0.10100			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	0.00135	100.00000	0.00133			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	10.50047	100.00000	10.39569			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	249.60241	2.76000	249.29004		28,152,000,000.00	10,200,000	5,100,000	
Total WS05 SPOT								28,152,000,000.00	10,200,000	5,100,000	
Total For WS05								28,152,000,000.00	10,200,000	5,100,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP2 On 28/05/2017 Spot Bond			7.93000	103.91302	7.93000	103.82330			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	97.55115	100.00000	96.56329			0.00	0	0
Total WSP2/R203 SPOT									0.00	0	0
Total For WSP2/R203									0.00	0	0
WSP3 On 28/05/2019 Spot Bond			7.99000	105.73666	7.99000	105.64516			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			8.15000	106.11192	8.15000	106.01830			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			8.42000	105.80705	8.42000	105.71067			0.00	0	0
Total WSP5 SPOT									0.00	0	0
Total For WSP5									0.00	0	0
WSP5/f On 28/05/2021 Spot Bond			100.00000	16.08595	100.00000	15.94246			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			7.37500	83.98244	7.37500	83.91635			0.00	0	0
Total Z083 SPOT									0.00	0	0
Total For Z083									0.00	0	0
Total for SPOT									2.00e+017	254,074,617,900	524,215,639,524
Total for SPOT :									2.00e+017	254,074,617,900	524,215,639,524
Total Futures									2.00e+017	254,074,751,906	524,216,591,443
Total Options									0.00	0	34,919
Grand Total:									2.00e+017	254,074,751,906	524,216,626,362