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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 29/03/2017

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			10.44653	78.23171	10.50487	77.85948			0.00	0	9,466
ES33 On 03/08/2017 Bond Future			10.52541	79.72595	10.58567	79.34672			0.00	0	0
ES33 On 02/11/2017 Bond Future			10.60365	77.49747	10.66589	77.11104			0.00	0	0
Total ES33 Future									0.00	0	9,466
ES33 On 04/05/2017 Bond Future	10.55	Call			286.09000	0.28609	658,320		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.55	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.56	Call			349.27000	0.34927	721,500		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.56	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.54	Call			222.84000	0.22284	595,070		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.54	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.53	Put			350.24000	0.35024	0,000		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.54	Call			0.00000	0.00000	92,080		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.54	Put			287.15000	0.28715	0,000		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.55	Call			0.00000	0.00000	155,090		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.55	Put			224.14000	0.22414	0,000		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.53	Call			0.00000	0.00000	28,990		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.66	Call			0.00000	0.00000	349,990		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	02/11/2017	Bond Future	10.66	Put			36.44000	0.03644	0,000		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.67	Call			25.42000	0.02542	411,850		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.67	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.68	Call			87.20000	0.08720	473,630		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.68	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	9,466
ES42	On	04/05/2017	Bond Future			10.59734	82.02954	10.65585	81.60137			0.00	0	8,777
ES42	On	03/08/2017	Bond Future			10.67494	83.59639	10.73533	83.16018			0.00	0	0
ES42	On	02/11/2017	Bond Future			10.75092	80.97474	10.81328	80.53020			0.00	0	0
Total ES42 Future												0.00	0	8,777
Total For ES42												0.00	0	8,777
I2025	On	04/05/2017	Bond Future			128.17446	128.17446	128.40777	128.40777			0.00	0	3,234
I2025	On	03/08/2017	Bond Future			129.30095	129.30095	129.53862	129.53862			0.00	0	0
I2025	On	02/11/2017	Bond Future			131.86729	131.86729	132.11027	132.11027			0.00	0	0
Total I2025 Future												0.00	0	3,234
I2025	On	04/05/2017	Bond Future	132.57	Put			4,162.23000	4.16223	4,395,540		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			4,172.23000	4.17223	4,405,540		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.56	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.56	Put			4,152.23000	4.15223	4,385,540		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.57	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.97	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.97	Put			4,431.38000	4.43138	4,669,050		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			4,441.38000	4.44138	4,679,050		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			4,421.38000	4.42138	4,659,050		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.96	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.96	Put			849.73000	0.84973	1,092,710		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.97	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.97	Put			859.73000	0.85973	1,102,710		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			869.73000	0.86973	1,112,710		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	3,234
I2029	On	04/05/2017	Bond Future			100.01692	100.01692	99.98341	99.98341			0.00	0	2,272
Total I2029 Future												0.00	0	2,272
I2029	On	04/05/2017	Bond Future	100.66	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2029	On	04/05/2017	Bond Future	100.66	Put			676.59000	0.67659	643,080		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			686.59000	0.68659	653,080		0.00	0	0
I2029	On	04/05/2017	Bond Future	100.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2029	On	04/05/2017	Bond Future	100.65	Put			666.59000	0.66659	633,080		0.00	0	0
Total I2029 Option												0.00	0	0
Total For I2029												0.00	0	2,272
I2033	On	04/05/2017	Bond Future			105.66190	105.66190	105.62674	105.62674			0.00	0	5,778
I2033	On	03/08/2017	Bond Future			107.69969	107.69969	107.66357	107.66357			0.00	0	0
I2033	On	02/11/2017	Bond Future			108.74701	108.74701	108.71072	108.71072			0.00	0	0
Total I2033 Future												0.00	0	5,778
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			5,223.26000	5.22326	5,188,100		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			5,203.26000	5.20326	5,168,100		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.84	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.84	Put			5,213.26000	5.21326	5,178,100		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			5,466.43000	5.46643	5,430,310		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			5,476.43000	5.47643	5,440,310		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			5,456.43000	5.45643	5,420,310		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Put			1,369.28000	1.36928	1,332,990		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			1,379.28000	1.37928	1,342,990		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.07	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.07	Put			1,359.28000	1.35928	1,322,990		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	5,778
I2038	On	04/05/2017	Bond Future			131.22800	131.22800	131.18413	131.18413			5,642,804.00	43	20,596
I2038	On	03/08/2017	Bond Future			132.24524	132.24524	132.20025	132.20025			0.00	0	0
I2038	On	02/11/2017	Bond Future			134.87014	134.87014	134.82472	134.82472			0.00	0	0
Total I2038 Future												5,642,804.00	43	20,596
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			8,595.87000	8.59587	8,552,000		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.79	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.79	Put			8,605.87000	8.60587	8,562,000		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.77	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On	04/05/2017	Bond Future	139.77	Put			8,585.87000	8.58587	8,542,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.16	Put			8,959.75000	8.95975	8,914,760		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.17	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.17	Put			8,969.75000	8.96975	8,924,760		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			8,979.75000	8.97975	8,934,760		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	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			1,985.28000	1.98528	1,939,860		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.82	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.82	Put			1,995.28000	1.99528	1,949,860		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			1,975.28000	1.97528	1,929,860		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												5,642,804.00	43	20,596
I2046	On	04/05/2017	Bond Future			129.72367	129.72367	129.68019	129.68019			0.00	0	20,203
I2046	On	03/08/2017	Bond Future			132.22530	132.22530	132.18087	132.18087			0.00	0	0
I2046	On	02/11/2017	Bond Future			133.24541	133.24541	133.20090	133.20090			0.00	0	0
Total I2046 Future												0.00	0	20,203
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			8,649.81000	8.64981	8,606,330		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			8,659.81000	8.65981	8,616,330		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.32	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.32	Put			8,639.81000	8.63981	8,596,330		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			8,999.13000	8.99913	8,954,700		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			9,009.13000	9.00913	8,964,700		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			8,989.13000	8.98913	8,944,700		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			3,109.10000	3.10910	3,064,590		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			3,119.10000	3.11910	3,074,590		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			3,099.10000	3.09910	3,054,590		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	20,203
I2050	On	04/05/2017	Bond Future			138.85380	138.85380	139.12625	139.12625			0.00	0	24,094

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I2050	On	03/08/2017	Bond Future			139.85296	139.85296	140.13031	140.13031			0.00	0	0
I2050	On	02/11/2017	Bond Future			142.62854	142.62854	142.91227	142.91227			0.00	0	0
Total I2050 Future												0.00	0	24,094
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			8,713.75000	8.71375	8,986,200		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			8,723.75000	8.72375	8,996,200		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.83	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.83	Put			8,703.75000	8.70375	8,976,200		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			9,099.69000	9.09969	9,377,040		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			9,109.69000	9.10969	9,387,040		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			9,089.69000	9.08969	9,367,040		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			1,747.73000	1.74773	2,031,460		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			1,757.73000	1.75773	2,041,460		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			1,737.73000	1.73773	2,021,460		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	24,094
R186	On	04/05/2017	Bond Future			8.68744	115.64528	8.74988	115.21395		7.96	610,028,852.00	5,275	109,710
R186	On	03/08/2017	Bond Future			8.72615	112.55135	8.79117	112.11186		8.22	0.00	0	133
R186	On	02/11/2017	Bond Future			8.75736	114.75982	8.82505	114.31209		8.06	0.00	0	0
Total R186 Future												610,028,852.00	5,275	109,843
R186	On	04/05/2017	Bond Future	8.44	Put			2,557.79000	2.55779	2,224,450	7.94	0.00	0	0
R186	On	04/05/2017	Bond Future	8.44	Call			394.99000	0.39499	492,980	7.94	0.00	0	500
R186	On	04/05/2017	Bond Future	8.98	Call			2,144.10000	2.14410	2,445,000	8.25	0.00	0	0
R186	On	04/05/2017	Bond Future	8.98	Put			573.61000	0.57361	443,180	8.25	0.00	0	0
R186	On	04/05/2017	Bond Future	8.94	Call			1,957.11000	1.95711	2,244,190	8.22	0.00	0	0
R186	On	04/05/2017	Bond Future	9.20	Call			3,295.17000	3.29517	3,658,170	8.38	0.00	0	0
R186	On	04/05/2017	Bond Future	9.20	Put			250.95000	0.25095	182,620	8.38	0.00	0	5,209
R186	On	04/05/2017	Bond Future	8.70	Put			1,364.33000	1.36433	1,127,300	8.08	0.00	0	0
R186	On	04/05/2017	Bond Future	8.70	Call			1,019.94000	1.01994	1,214,240	8.08	0.00	0	500
R186	On	04/05/2017	Bond Future	8.95	Call			2,003.11000	2.00311	2,293,710	8.23	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Put			775.05000	0.77505	612,630	8.19	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Put			750.36000	0.75036	591,640	8.20	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Call			1,822.19000	1.82219	2,098,470	8.21	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
R186	On	04/05/2017	Bond Future	8.91	Put			726.26000	0.72626	571,210	8.21	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Call			1,734.89000	1.73489	2,003,800	8.19	0.00	0	0
R186	On	04/05/2017	Bond Future	8.95	Put			635.66000	0.63566	494,930	8.23	0.00	0	5,209
R186	On	04/05/2017	Bond Future	8.94	Put			657.46000	0.65746	513,210	8.22	0.00	0	500
R186	On	04/05/2017	Bond Future	8.90	Call			1,778.27000	1.77827	2,050,880	8.20	0.00	0	0
R186	On	03/08/2017	Bond Future	8.92	Call			2,695.36000	2.69536	2,944,510	8.48	0.00	0	0
R186	On	03/08/2017	Bond Future	8.92	Put			1,831.37000	1.83137	1,641,030	8.48	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Call			2,733.85000	2.73385	2,985,040	8.49	0.00	0	0
R186	On	03/08/2017	Bond Future	9.35	Call			4,576.53000	4.57653	4,904,030	8.74	0.00	0	0
R186	On	03/08/2017	Bond Future	9.35	Put			893.20000	0.89320	781,210	8.74	0.00	0	750
R186	On	03/08/2017	Bond Future	8.85	Call			2,433.09000	2.43309	2,667,770	8.43	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Put			1,803.17000	1.80317	1,614,870	8.49	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Call			2,657.16000	2.65716	2,904,260	8.47	0.00	0	0
R186	On	03/08/2017	Bond Future	8.85	Put			2,037.43000	2.03743	1,832,620	8.43	0.00	0	750
R186	On	03/08/2017	Bond Future	8.91	Put			1,859.91000	1.85991	1,667,520	8.47	0.00	0	0
R186	On	03/08/2017	Bond Future	9.50	Call			5,322.86000	5.32286	5,672,130	8.83	0.00	0	0
R186	On	03/08/2017	Bond Future	9.50	Put			678.87000	0.67887	588,650	8.83	0.00	0	6,500
R186	On	02/11/2017	Bond Future	8.90	Call			3,178.20000	3.17820	3,418,540	8.30	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Put			2,685.24000	2.68524	2,477,850	8.30	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Call			3,106.99000	3.10699	3,344,150	8.29	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Put			2,745.28000	2.74528	2,534,710	8.29	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Call			3,142.49000	3.14249	3,381,240	8.29	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Put			2,715.13000	2.71513	2,506,150	8.29	0.00	0	0
Total R186 Option												0.00	0	19,918
Total For R186												610,028,852.00	5,275	129,761
R197	On	04/05/2017	Bond Future			299.95157	299.95157	299.85279	299.85279			0.00	0	1,063
R197	On	03/08/2017	Bond Future			298.78346	298.78346	298.68248	298.68248			0.00	0	0
R197	On	02/11/2017	Bond Future			304.71371	304.71371	304.61225	304.61225			0.00	0	0
Total R197 Future												0.00	0	1,063
R197	On	04/05/2017	Bond Future	308.58	Put			8,727.21000	8.72721	8,628,430		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			8,737.21000	8.73721	8,638,430		0.00	0	0
R197	On	04/05/2017	Bond Future	308.60	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/05/2017	Bond Future	308.60	Put			8,747.21000	8.74721	8,648,430		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	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			9,377.52000	9.37752	9,276,540		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			9,387.52000	9.38752	9,286,540		0.00	0	0
R197	On	03/08/2017	Bond Future	308.05	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	03/08/2017	Bond Future	308.05	Put			9,367.52000	9.36752	9,266,540		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	Put			557.75000	0.55775	456,290		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			537.75000	0.53775	436,290		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			547.75000	0.54775	446,290		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	1,063
R202	On	04/05/2017	Bond Future			245.64607	245.64607	246.83635	246.83635			0.00	0	33,747
R202	On	03/08/2017	Bond Future			246.69046	246.69046	247.90352	247.90352			0.00	0	0
R202	On	02/11/2017	Bond Future			251.58662	251.58662	252.82479	252.82479			0.00	0	0
Total R202 Future												0.00	0	33,747
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			9,883.65000	9.88365	11,073,930		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			9,893.65000	9.89365	11,083,930		0.00	0	0
R202	On	04/05/2017	Bond Future	256.71	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/05/2017	Bond Future	256.71	Put			9,873.65000	9.87365	11,063,930		0.00	0	0
R202	On	03/08/2017	Bond Future	258.36	Put			10,456.48000	10.45648	11,669,540		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			10,466.48000	10.46648	11,679,540		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			10,446.48000	10.44648	11,659,540		0.00	0	0
R202	On	03/08/2017	Bond Future	258.36	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.90	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.90	Put			1,075.21000	1.07521	2,313,380		0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Put			1,085.21000	1.08521	2,323,380		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			1,065.21000	1.06521	2,303,380		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	33,747
R2023	On	04/05/2017	Bond Future			8.18581	99.47241	8.24287	99.21619		5.70	22,281,819.84	224	19,407
R2023	On	03/08/2017	Bond Future			8.20725	101.37239	8.26747	101.11137		5.52	0.00	0	0
R2023	On	02/11/2017	Bond Future			8.22411	99.42976	8.28775	99.16389		4.98	0.00	0	0
Total R2023 Future												22,281,819.84	224	19,407
R2023	On	04/05/2017	Bond Future	8.59	Call			1,753.78000	1.75378	1,956,890	5.94	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Put			212.70000	0.21270	159,590	5.94	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.60	Call			1,789.15000	1.78915	1,993,960	5.94	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
R2023	On	04/05/2017	Bond Future	8.60	Put			204.12000	0.20412	152,710	5.94	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Call			1,824.79000	1.82479	2,031,260	5.94	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Put			195.83000	0.19583	146,080	5.94	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Call			2,162.05000	2.16205	2,334,150	5.73	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Put			778.51000	0.77851	689,590	5.73	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Call			2,190.71000	2.19071	2,363,980	5.74	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Put			764.66000	0.76466	676,910	5.74	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Call			2,133.78000	2.13378	2,304,700	5.73	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Put			792.78000	0.79278	702,680	5.73	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Call			2,195.90000	2.19590	2,360,880	5.15	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Put			1,068.49000	1.06849	967,600	5.15	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Call			2,221.74000	2.22174	2,387,750	5.15	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Put			1,053.23000	1.05323	953,370	5.15	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Call			2,247.43000	2.24743	2,414,490	5.15	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Put			1,037.83000	1.03783	939,020	5.15	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												22,281,819.84	224	19,407
R203	On	04/05/2017	Bond Future			7.35570	101.48666	7.38042	101.47802		0.28	0.00	0	31,101
Total R203 Future												0.00	0	31,101
R203	On	04/05/2017	Bond Future	6.92	Call			1.04000	0.00104	1,240	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Put			162.23000	0.16223	153,790	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Call			1.15000	0.00115	1,380	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Put			158.83000	0.15883	150,420	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Call			0.91000	0.00091	1,100	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Put			165.61000	0.16561	157,160	0.27	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												0.00	0	31,101
R2030	On	04/05/2017	Bond Future			9.07954	94.09356	9.14198	93.65541			17,313,215.04	184	31,886
R2030	On	03/08/2017	Bond Future			9.12594	91.88408	9.19053	91.43763			0.00	0	0
R2030	On	02/11/2017	Bond Future			9.16198	93.68718	9.22869	93.23226			0.00	0	0
Total R2030 Future												17,313,215.04	184	31,886
R2030	On	04/05/2017	Bond Future	9.33	Call			1,302.08000	1.30208	1,740,230		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			1,370.61000	1.37061	1,808,760		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	04/05/2017	Bond Future	9.32	Call			1,233.48000	1.23348	1,671,630		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	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			1,089.52000	1.08952	1,535,970		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.35	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	03/08/2017	Bond Future	9.33	Call			953.86000	0.95386	1,400,310		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			1,021.73000	1.02173	1,468,180		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.36	Call			886.42000	0.88642	1,341,340		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			752.18000	0.75218	1,207,100		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.35	Call			819.34000	0.81934	1,274,260		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.35	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												17,313,215.04	184	31,886
R2032	On	04/05/2017	Bond Future			9.23867	92.94993	9.30098	92.48144		11.66	0.00	0	22,637
R2032	On	03/08/2017	Bond Future			9.28357	94.72530	9.34786	94.24795		11.59	0.00	0	0
R2032	On	02/11/2017	Bond Future			9.32456	92.42509	9.39088	91.93871		11.48	0.00	0	0
Total R2032 Future												0.00	0	22,637
R2032	On	04/05/2017	Bond Future	9.45	Call			2,026.69000	2.02669	2,316,290	12.03	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Put			920.09000	0.92009	741,200	12.03	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Call			2,073.19000	2.07319	2,366,520	12.04	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Put			893.02000	0.89302	717,860	12.04	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.44	Call			1,980.72000	1.98072	2,266,560	12.02	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.44	Put			947.77000	0.94777	765,120	12.02	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Call			3,001.64000	3.00164	3,262,890	11.94	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Put			2,323.69000	2.32369	2,107,590	11.94	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Call			3,042.07000	3.04207	3,305,400	11.95	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Put			2,290.98000	2.29098	2,076,960	11.95	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Call			2,961.47000	2.96147	3,220,640	11.93	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Put			2,356.75000	2.35675	2,138,570	11.93	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Call			3,730.84000	3.73084	3,997,360	11.87	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Put			3,010.77000	3.01077	2,790,910	11.87	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Call			3,770.45000	3.77045	4,038,610	11.88	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Put			2,978.18000	2.97818	2,759,960	11.88	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Call			3,691.43000	3.69143	3,956,300	11.86	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Put			3,043.63000	3.04363	2,822,120	11.86	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	22,637
R2035	On	04/05/2017	Bond Future			9.40911	97.09153	9.47143	96.57852			0.00	0	8,195
R2035	On	03/08/2017	Bond Future			9.45526	98.94607	9.51949	98.42338			0.00	0	0
R2035	On	02/11/2017	Bond Future			9.49979	96.38505	9.56597	95.85242			0.00	0	0
Total R2035 Future												0.00	0	8,195
R2035	On	04/05/2017	Bond Future	9.54	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
R2035	On	04/05/2017	Bond Future	9.55	Call			640.82000	0.64082	1,153,830		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	04/05/2017	Bond Future	9.53	Call			478.33000	0.47833	991,340		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			559.63000	0.55963	1,072,640		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Call			0.00000	0.00000	445,740		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Put			76.95000	0.07695	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.52	Call			4.13000	0.00413	526,820		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.52	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.50	Call			0.00000	0.00000	364,550		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.50	Put			158.14000	0.15814	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Call			272.12000	0.27212	804,750		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Call			351.86000	0.35186	884,490		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			192.28000	0.19228	724,910		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	8,195
R2037	On	04/05/2017	Bond Future			9.49101	93.51098	9.54842	93.03984		13.25	0.00	0	53,772
R2037	On	03/08/2017	Bond Future			9.54171	91.03999	9.60088	90.55988		13.80	0.00	0	160
R2037	On	02/11/2017	Bond Future			9.58325	92.82654	9.64412	92.33732		13.78	0.00	0	0
Total R2037 Future												0.00	0	53,932
R2037	On	04/05/2017	Bond Future	9.59	Put			1,434.42000	1.43442	1,208,300	13.55	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Call			1,817.31000	1.81731	2,066,170	13.56	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Put			1,397.24000	1.39724	1,174,960	13.56	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Call			1,729.86000	1.72986	1,971,040	13.54	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Put			1,472.31000	1.47231	1,242,350	13.54	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Call			1,773.29000	1.77329	2,018,310	13.55	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Call			2,893.12000	2.89312	3,129,080	14.08	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Put			3,143.19000	3.14319	2,899,040	14.08	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Call			2,933.57000	2.93357	3,171,580	14.09	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Put			3,102.54000	3.10254	2,860,440	14.09	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Call			2,853.18000	2.85318	3,087,090	14.08	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Put			3,184.46000	3.18446	2,938,260	14.08	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Call			4,096.86000	4.09686	4,350,080	14.15	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Put			3,969.90000	3.96990	3,733,900	14.15	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Call			4,137.82000	4.13782	4,392,570	14.16	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Put			3,931.06000	3.93106	3,696,590	14.16	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Call			4,055.81000	4.05581	4,307,490	14.14	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	02/11/2017	Bond Future	9.65	Put			4,008.77000	4.00877	3,771,230	14.14	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	53,932
R204	On	04/05/2017	Bond Future			7.50068	103.78937	7.55895	103.70162		1.22	145,305,118.00	1,400	28,589
R204	On	03/08/2017	Bond Future			7.45537	101.73154	7.52483	101.64221		1.23	0.00	0	0
R204	On	02/11/2017	Bond Future			7.33520	103.72772	7.42056	103.63694		0.80	0.00	0	0
Total R204 Future												145,305,118.00	1,400	28,589
R204	On	04/05/2017	Bond Future	7.91	Call			547.80000	0.54780	627,050	1.28	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Put			21.31000	0.02131	12,810	1.28	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Call			561.26000	0.56126	641,020	1.28	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Put			19.83000	0.01983	11,840	1.28	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Call			534.42000	0.53442	613,140	1.28	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Put			22.88000	0.02288	13,850	1.28	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Call			483.69000	0.48369	542,780	1.29	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Put			182.05000	0.18205	151,810	1.29	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Call			492.26000	0.49226	551,870	1.29	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Put			177.83000	0.17783	148,110	1.29	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Call			474.96000	0.47496	533,530	1.29	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Put			186.12000	0.18612	155,360	1.29	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Call			486.95000	0.48695	551,360	0.87	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Put			137.72000	0.13772	111,350	0.87	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Call			494.56000	0.49456	559,420	0.87	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Put			134.76000	0.13476	108,840	0.87	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Call			479.39000	0.47939	543,340	0.87	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Put			140.74000	0.14074	113,910	0.87	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												145,305,118.00	1,400	28,589
R2040	On	04/05/2017	Bond Future			9.52066	97.60207	9.57804	97.09497		13.96	0.00	0	9,680
R2040	On	03/08/2017	Bond Future			9.57056	94.95870	9.62966	94.44204		14.55	0.00	0	0
R2040	On	02/11/2017	Bond Future			9.61149	96.82215	9.67226	96.29562		14.53	0.00	0	0
Total R2040 Future												0.00	0	9,680
R2040	On	04/05/2017	Bond Future	9.63	Call			1,998.82000	1.99882	2,265,730	14.32	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.63	Put			1,543.40000	1.54340	1,303,210	14.32	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.64	Call			2,046.68000	2.04668	2,317,600	14.33	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.64	Put			1,504.02000	1.50402	1,267,840	14.33	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.62	Call			1,951.46000	1.95146	2,214,340	14.31	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.62	Put			1,583.41000	1.58341	1,339,190	14.31	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.61	Put			3,409.66000	3.40966	3,149,530	14.89	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Call			3,281.85000	3.28185	3,540,530	14.90	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Put			3,365.99000	3.36599	3,108,010	14.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	03/08/2017	Bond Future	9.63	Call			3,325.93000	3.32593	3,586,760	14.91	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Put			3,322.97000	3.32297	3,067,140	14.91	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.61	Call			3,238.30000	3.23830	3,494,830	14.89	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Call			4,386.15000	4.38615	4,654,340	14.92	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Put			4,491.99000	4.49199	4,233,650	14.92	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Call			4,429.81000	4.42981	4,699,630	14.93	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Put			4,449.31000	4.44931	4,192,600	14.93	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Call			4,342.69000	4.34269	4,609,250	14.91	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Put			4,535.00000	4.53500	4,275,030	14.91	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												0.00	0	9,680
R2044	On	04/05/2017	Bond Future			9.55517	94.61212	9.61249	94.10022		14.71	0.00	0	23,791
R2044	On	03/08/2017	Bond Future			9.60386	92.03693	9.66286	91.51535		15.35	0.00	0	0
R2044	On	02/11/2017	Bond Future			9.64387	93.84308	9.70449	93.31155		15.36	0.00	0	0
Total R2044 Future												0.00	0	23,791
R2044	On	04/05/2017	Bond Future	9.66	Put			1,599.64000	1.59964	1,354,880	15.11	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.67	Call			2,068.28000	2.06828	2,339,430	15.12	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.67	Put			1,559.53000	1.55953	1,318,780	15.12	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.68	Call			2,116.90000	2.11690	2,392,040	15.13	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.68	Put			1,520.17000	1.52017	1,283,410	15.13	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.66	Call			2,020.28000	2.02028	2,287,420	15.11	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Call			3,216.51000	3.21651	3,470,770	15.71	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Put			3,594.90000	3.59490	3,327,580	15.71	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Call			3,259.91000	3.25991	3,516,330	15.72	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Put			3,549.78000	3.54978	3,284,620	15.72	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Call			3,303.61000	3.30361	3,562,180	15.73	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Put			3,505.10000	3.50510	3,242,090	15.73	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Call			4,361.82000	4.36182	4,627,810	15.77	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Put			4,751.40000	4.75140	4,485,860	15.77	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Call			4,405.41000	4.40541	4,673,030	15.78	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Put			4,707.18000	4.70718	4,443,270	15.78	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Call			4,449.20000	4.44920	4,718,450	15.79	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Put			4,663.30000	4.66330	4,401,020	15.79	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	23,791
R2048	On	04/05/2017	Bond Future			9.53274	93.89531	9.58984	93.37138		15.35	0.00	0	72,722
R2048	On	03/08/2017	Bond Future			9.57568	95.68866	9.63437	95.15494		15.32	0.00	0	170
R2048	On	02/11/2017	Bond Future			9.61700	93.12726	9.67732	92.58328		15.34	0.00	0	0
Total R2048 Future												0.00	0	72,892
R2048	On	04/05/2017	Bond Future	9.66	Call			2,198.12000	2.19812	2,480,490	15.76	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	04/05/2017	Bond Future	9.66	Put			1,561.51000	1.56151	1,319,950	15.76	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Call			2,248.68000	2.24868	2,535,090	15.77	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Put			1,521.97000	1.52197	1,284,450	15.77	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Call			2,148.17000	2.14817	2,426,480	15.75	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Put			1,601.82000	1.60182	1,356,200	15.75	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Call			3,238.11000	3.23811	3,493,340	15.63	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Put			3,823.78000	3.82378	3,545,290	15.63	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Call			3,282.16000	3.28216	3,539,590	15.64	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Put			3,776.41000	3.77641	3,500,120	15.64	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Call			3,194.36000	3.19436	3,447,390	15.62	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Put			3,871.61000	3.87161	3,590,920	15.62	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Call			4,381.78000	4.38178	4,657,180	15.73	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Put			4,627.45000	4.62745	4,358,870	15.73	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Call			4,426.85000	4.42685	4,703,970	15.74	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Put			4,582.46000	4.58246	4,315,600	15.74	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Call			4,336.93000	4.33693	4,610,590	15.72	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Put			4,672.82000	4.67282	4,402,500	15.72	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	72,892
R207	On	04/05/2017	Bond Future			7.67578	101.25151	7.73875	101.10226		2.17	1,620,024.16	16	76,368
R207	On	03/08/2017	Bond Future			7.67277	99.54220	7.74283	99.39023		2.19	0.00	0	0
R207	On	02/11/2017	Bond Future			7.63088	101.49549	7.70937	101.34081		1.79	0.00	0	0
Total R207 Future												1,620,024.16	16	76,368
R207	On	04/05/2017	Bond Future	8.21	Call			1,129.58000	1.12958	1,269,800	2.30	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Put			21.50000	0.02150	12,470	2.30	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Call			1,151.45000	1.15145	1,292,210	2.31	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Put			20.03000	0.02003	11,540	2.31	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Call			1,107.75000	1.10775	1,247,400	2.30	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Put			23.03000	0.02303	13,430	2.30	0.00	0	0
R207	On	03/08/2017	Bond Future	8.19	Put			190.92000	0.19092	155,950	2.32	0.00	0	0
R207	On	03/08/2017	Bond Future	8.19	Call			1,154.03000	1.15403	1,271,030	2.32	0.00	0	51
R207	On	03/08/2017	Bond Future	8.40	Call			1,520.39000	1.52039	1,650,190	2.35	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Put			109.06000	0.10906	86,890	2.35	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Call			1,538.70000	1.53870	1,669,010	2.36	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Put			106.09000	0.10609	84,430	2.36	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Call			1,502.15000	1.50215	1,631,430	2.35	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Put			112.10000	0.11210	89,410	2.35	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Call			958.33000	0.95833	1,063,180	1.90	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Put			329.64000	0.32964	279,810	1.90	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Call			971.58000	0.97158	1,077,140	1.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/11/2017	Bond Future	8.04	Put			323.36000	0.32336	274,240	1.90	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Call			985.19000	0.98519	1,091,460	1.90	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Put			317.45000	0.31745	269,040	1.90	0.00	0	0
Total R207 Option												0.00	0	51
Total For R207												1,620,024.16	16	76,419
R208	On	04/05/2017	Bond Future			7.81046	97.20647	7.87780	96.98906		3.53	83,791,977.14	862	23,301
R208	On	03/08/2017	Bond Future			7.81466	99.06315	7.88719	98.84170		3.51	0.00	0	0
R208	On	02/11/2017	Bond Future			7.80336	97.60421	7.88181	97.37869		2.96	0.00	0	0
Total R208 Future												83,791,977.14	862	23,301
R208	On	04/05/2017	Bond Future	8.37	Put			42.31000	0.04231	25,760	3.69	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Call			1,642.54000	1.64254	1,844,240	3.69	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Put			39.84000	0.03984	24,130	3.69	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Call			1,671.82000	1.67182	1,874,310	3.69	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Put			37.54000	0.03754	22,620	3.69	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Call			1,613.41000	1.61341	1,814,270	3.69	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Call			1,612.13000	1.61213	1,774,020	3.64	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Put			363.42000	0.36342	303,860	3.64	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Call			1,634.15000	1.63415	1,797,040	3.64	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Put			355.44000	0.35544	296,880	3.64	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Call			1,656.49000	1.65649	1,820,370	3.65	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Put			347.79000	0.34779	290,220	3.65	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Call			1,431.27000	1.43127	1,580,430	3.09	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Put			551.47000	0.55147	475,110	3.09	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Call			1,450.15000	1.45015	1,600,300	3.09	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Put			541.97000	0.54197	466,600	3.09	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Call			1,412.79000	1.41279	1,560,940	3.09	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Put			561.39000	0.56139	484,020	3.09	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												83,791,977.14	862	23,301
R209	On	04/05/2017	Bond Future			9.40776	72.99816	9.46485	72.60664		13.68	583,985.28	8	62,417
R209	On	03/08/2017	Bond Future			9.45062	74.39246	9.50930	73.99356		13.66	0.00	0	0
R209	On	02/11/2017	Bond Future			9.49002	72.70148	9.55032	72.29500		13.71	0.00	0	0
Total R209 Future												583,985.28	8	62,417
R209	On	04/05/2017	Bond Future	9.47	Call			1,320.44000	1.32044	1,513,090	14.13	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Put			1,285.28000	1.28528	1,086,410	14.13	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Call			1,355.34000	1.35534	1,551,270	14.14	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Put			1,251.98000	1.25198	1,056,390	14.14	0.00	0	0
R209	On	04/05/2017	Bond Future	9.46	Call			1,285.98000	1.28598	1,475,330	14.12	0.00	0	0
R209	On	04/05/2017	Bond Future	9.33	Put			1,816.60000	1.81660	1,571,900	14.00	0.00	0	1,130
R209	On	04/05/2017	Bond Future	9.46	Put			1,319.12000	1.31912	1,116,950	14.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/05/2017	Bond Future	9.63	Call			1,939.91000	1.93991	2,183,600	14.29	0.00	0	0
R209	On	04/05/2017	Bond Future	9.63	Put			825.14000	0.82514	677,310	14.29	0.00	0	1,130
R209	On	04/05/2017	Bond Future	8.93	Put			3,988.25000	3.98825	3,640,690	13.64	0.00	0	0
R209	On	04/05/2017	Bond Future	8.93	Call			191.33000	0.19133	235,290	13.64	0.00	0	1,130
R209	On	04/05/2017	Bond Future	9.33	Call			886.63000	0.88663	1,033,450	14.00	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Call			2,197.06000	2.19706	2,386,410	13.84	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Put			2,668.51000	2.66851	2,458,960	13.84	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Call			2,229.72000	2.22972	2,420,860	13.84	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Put			2,632.86000	2.63286	2,425,100	13.84	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Call			2,164.65000	2.16465	2,352,220	13.83	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Put			2,704.52000	2.70452	2,493,190	13.83	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Call			3,054.14000	3.05414	3,260,370	13.97	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Put			3,190.74000	3.19074	2,990,490	13.97	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Call			3,087.98000	3.08798	3,295,610	13.98	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Put			3,157.31000	3.15731	2,958,460	13.98	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Call			3,020.48000	3.02048	3,225,320	13.96	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Put			3,224.44000	3.22444	3,022,800	13.96	0.00	0	0
R209	On	02/11/2017	Bond Future	8.30	Put			9,643.65000	9.64365	9,288,940	13.15	0.00	0	0
R209	On	02/11/2017	Bond Future	8.30	Call			462.32000	0.46232	514,090	13.15	0.00	0	2,800
R209	On	02/11/2017	Bond Future	9.00	Put			5,398.48000	5.39848	5,123,580	13.56	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Call			1,557.56000	1.55756	1,689,140	13.56	0.00	0	2,800
R209	On	02/11/2017	Bond Future	10.00	Call			4,826.46000	4.82646	5,093,860	14.40	0.00	0	0
R209	On	02/11/2017	Bond Future	10.00	Put			1,900.87000	1.90087	1,761,790	14.40	0.00	0	3,360
Total R209 Option												0.00	0	12,350
Total For R209												583,985.28	8	74,767
R210	On	04/05/2017	Bond Future			186.45183	186.45183	185.85648	185.85648			0.00	0	1,698
R210	On	03/08/2017	Bond Future			190.04753	190.04753	189.44050	189.44050			0.00	0	0
R210	On	02/11/2017	Bond Future			191.38758	191.38758	190.76936	190.76936			0.00	0	0
Total R210 Future												0.00	0	1,698
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			6,473.52000	6.47352	5,878,170		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			6,453.52000	6.45352	5,858,170		0.00	0	0
R210	On	04/05/2017	Bond Future	192.32	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/05/2017	Bond Future	192.32	Put			6,463.52000	6.46352	5,868,170		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			6,849.50000	6.84950	6,242,470		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			6,859.50000	6.85950	6,252,470		0.00	0	0
R210	On	03/08/2017	Bond Future	196.28	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/08/2017	Bond Future	196.28	Put			6,839.50000	6.83950	6,232,470		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			1,300.64000	1.30064	682,420		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			1,310.64000	1.31064	692,420		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			1,320.64000	1.32064	702,420		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			148.52468	148.52468	148.67621	148.67621			0.00	0	3,268
R212	On	03/08/2017	Bond Future			149.33911	149.33911	149.49335	149.49335			0.00	0	0
R212	On	02/11/2017	Bond Future			152.30324	152.30324	152.46128	152.46128			0.00	0	0
Total R212 Future												0.00	0	3,268
R212	On	04/05/2017	Bond Future	152.25	Put			3,573.79000	3.57379	3,725,320		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			3,553.79000	3.55379	3,705,320		0.00	0	0
R212	On	04/05/2017	Bond Future	152.24	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/05/2017	Bond Future	152.24	Put			3,563.79000	3.56379	3,715,320		0.00	0	0
R212	On	04/05/2017	Bond Future	152.25	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/08/2017	Bond Future	153.35	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/08/2017	Bond Future	153.35	Put			3,856.65000	3.85665	4,010,890		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			3,866.65000	3.86665	4,020,890		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			3,846.65000	3.84665	4,000,890		0.00	0	0
R212	On	02/11/2017	Bond Future	152.41	Call			51.28000	0.05128	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.41	Put			0.00000	0.00000	106,760		0.00	0	0
R212	On	02/11/2017	Bond Future	152.42	Call			41.28000	0.04128	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.42	Put			0.00000	0.00000	116,760		0.00	0	0
R212	On	02/11/2017	Bond Future	152.40	Call			61.28000	0.06128	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.40	Put			0.00000	0.00000	96,760		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	3,268
R213	On	04/05/2017	Bond Future			9.11677	84.87350	9.17891	84.44869		11.31	0.00	0	45,201
R213	On	03/08/2017	Bond Future			9.15663	86.49458	9.22072	86.06175		11.27	0.00	0	0
R213	On	02/11/2017	Bond Future			9.19466	84.64054	9.26076	84.19943		11.22	0.00	0	0
Total R213 Future												0.00	0	45,201
R213	On	04/05/2017	Bond Future	9.37	Call			2,005.50000	2.00550	2,283,460	11.82	0.00	0	0
R213	On	04/05/2017	Bond Future	9.37	Put			717.81000	0.71781	570,960	11.82	0.00	0	0
R213	On	04/05/2017	Bond Future	9.35	Call			1,917.90000	1.91790	2,189,180	11.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	04/05/2017	Bond Future	9.35	Put			763.68000	0.76368	610,150	11.80	0.00	0	0
R213	On	04/05/2017	Bond Future	9.36	Call			1,961.51000	1.96151	2,236,150	11.81	0.00	0	0
R213	On	04/05/2017	Bond Future	9.36	Put			740.52000	0.74052	590,350	11.81	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Call			2,754.85000	2.75485	2,997,810	11.54	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Put			1,957.54000	1.95754	1,767,670	11.54	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Call			2,792.48000	2.79248	3,037,370	11.55	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Put			1,928.80000	1.92880	1,740,860	11.55	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Call			2,717.68000	2.71768	2,958,710	11.53	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Put			1,986.80000	1.98680	1,795,000	11.53	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Call			3,282.66000	3.28266	3,523,270	11.49	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Put			2,692.22000	2.69222	2,491,720	11.49	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Call			3,318.65000	3.31865	3,560,790	11.50	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Put			2,662.41000	2.66241	2,463,440	11.50	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Call			3,246.87000	3.24687	3,485,930	11.48	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Put			2,722.30000	2.72230	2,520,250	11.48	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	45,201
R214	On	04/05/2017	Bond Future			9.47715	73.26933	9.53417	72.85909		14.59	26,596,766.79	363	35,312
R214	On	03/08/2017	Bond Future			9.51850	74.66884	9.57708	74.25078		14.59	0.00	0	0
R214	On	02/11/2017	Bond Future			9.55826	72.83634	9.61840	72.41038		14.61	0.00	0	0
Total R214 Future												26,596,766.79	363	35,312
R214	On	04/05/2017	Bond Future	9.57	Call			1,508.98000	1.50898	1,721,240	14.91	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Put			1,253.13000	1.25313	1,055,150	14.91	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Call			1,547.19000	1.54719	1,762,840	14.92	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Put			1,220.20000	1.22020	1,025,610	14.92	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Call			1,471.29000	1.47129	1,680,150	14.90	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Put			1,286.70000	1.28670	1,085,320	14.90	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Call			2,412.46000	2.41246	2,613,540	14.85	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Put			2,819.76000	2.81976	2,602,780	14.85	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Call			2,447.15000	2.44715	2,650,060	14.86	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Put			2,782.82000	2.78282	2,567,670	14.86	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Call			2,378.19000	2.37819	2,577,450	14.84	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Put			2,857.24000	2.85724	2,638,440	14.84	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Call			3,245.52000	3.24552	3,460,910	14.94	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Put			3,446.16000	3.44616	3,235,590	14.94	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Call			3,280.94000	3.28094	3,497,770	14.95	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Put			3,410.83000	3.41083	3,201,700	14.95	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Call			3,210.50000	3.21050	3,424,460	14.93	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Put			3,482.00000	3.48200	3,270,000	14.93	0.00	0	0
Total R214 Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R214										26,596,766.79	363	35,312
Total for Bond										913,164,562.25	8,375	821,067
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total E170 Future										0.00	0	0
Total For E170										0.00	0	0
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18 Future										0.00	0	0
Total For ES18										0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18A Future										0.00	0	0
Total For ES18A										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2033 Future									0.00	0	0
Total For I2033									0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2038 Future									0.00	0	0
Total For I2038									0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2046 Future									0.00	0	0
Total For I2046									0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2050 Future									0.00	0	0
Total For I2050									0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186 Future									0.00	0	0
Total For R186									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R207 Future									0.00	0	0
Total For R186/R207									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R208 Future									0.00	0	0
Total For R186/R208									0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R197 Future									0.00	0	0
Total For R197									0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R202 Future									0.00	0	0
Total For R202									0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2023 Future									0.00	0	0
Total For R2023									0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R203 Future									0.00	0	0
Total For R203									0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2030 Future									0.00	0	0
Total For R2030									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2032 Future									0.00	0	0
Total For R2032									0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2035 Future									0.00	0	0
Total For R2035									0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2037 Future									0.00	0	0
Total For R2037									0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204 Future									0.00	0	0
Total For R204									0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204/R203 Future									0.00	0	0
Total For R204/R203									0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2040 Future									0.00	0	0
Total For R2040									0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2044 Future									0.00	0	0
Total For R2044									0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2048 Future									0.00	0	0
Total For R2048									0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207 Future									0.00	0	0
Total For R207									0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207/R203 Future									0.00	0	0
Total For R207/R203									0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208 Future									0.00	0	0
Total For R208									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R204 Future									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 04/05/2017 GOVI			555.04600	555.04600	552.72500	552.72500				0.00	0	400

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/08/2017	GOVI			565.64800	565.64800	563.28200	563.28200			0.00	0	0
GOVI	On	02/11/2017	GOVI			576.74600	576.74600	574.33400	574.33400			0.00	0	0
Total GOVI Future												0.00	0	400
GOVI	On	04/05/2017	GOVI	262.19	Call			2,905,350.00000	290.53500	2,928,560,000		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			2,905,250.00000	290.52500	2,928,460,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.20	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.18	Call			2,905,450.00000	290.54500	2,928,660,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.18	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.10	Call			21,820.00000	2.18200	45,480,000		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			21,720.00000	2.17200	45,380,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.11	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.09	Call			21,920.00000	2.19200	45,580,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.09	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.46	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.44	Call			18,940.00000	1.89400	43,060,000		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			18,840.00000	1.88400	42,960,000		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			18,740.00000	1.87400	42,860,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												0.00	0	400
Total for GOVI												0.00	0	400
AL37	On	04/05/2017	Index Future			531.49100	531.49100	530.21300	530.21300			0.00	0	1
AL37	On	03/08/2017	Index Future			541.64300	541.64300	540.34000	540.34000			0.00	0	0
AL37	On	02/11/2017	Index Future			552.26900	552.26900	550.94200	550.94200			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			613.41000	613.41000	611.16100	611.16100			0.00	0	0
AL7T	On	03/08/2017	Index Future			625.12600	625.12600	622.83500	622.83500			0.00	0	0
AL7T	On	02/11/2017	Index Future			637.39100	637.39100	635.05500	635.05500			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			557.07000	557.07000	554.74200	554.74200			0.00	0	593
ALBI	On	03/08/2017	Index Future			567.71000	567.71000	565.33800	565.33800			0.00	0	0
ALBI	On	02/11/2017	Index Future			578.84900	578.84900	576.43100	576.43100			0.00	0	0
Total ALBI Future												0.00	0	593
Total For ALBI												0.00	0	593

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV On 04/05/2017 Index Future			249.40300	249.40300	249.71300	249.71300			0.00	0	925
IGOV On 03/08/2017 Index Future			254.21200	254.21200	254.52800	254.52800			0.00	0	297
IGOV On 02/11/2017 Index Future			259.25700	259.25700	259.58000	259.58000			0.00	0	0
Total IGOV Future									0.00	0	1,222
Total For IGOV									0.00	0	1,222
Total for Index									0.00	0	1,816
JIBAR F On 19/04/2017 Jibar Future			7.32000	92.68000	7.32000	92.68000			0.00	0	0
JIBAR F On 17/05/2017 Jibar Future			7.32000	92.68000	7.32000	92.68000			0.00	0	0
JIBAR F On 21/06/2017 Jibar Future			7.32000	92.68000	7.32000	92.68000			0.00	0	0
JIBAR F On 19/07/2017 Jibar Future			7.32000	92.68000	7.32000	92.68000			0.00	0	0
JIBAR F On 16/08/2017 Jibar Future			7.31000	92.69000	7.31000	92.69000			0.00	0	0
JIBAR F On 20/09/2017 Jibar Future			7.30000	92.70000	7.30000	92.70000			0.00	0	0
JIBAR F On 20/12/2017 Jibar Future			7.26000	92.74000	7.26000	92.74000			0.00	0	0
JIBAR F On 20/03/2018 Jibar Future			7.25000	92.75000	7.25000	92.75000			0.00	0	0
JIBAR F On 20/06/2018 Jibar Future			7.26000	92.74000	7.26000	92.74000			0.00	0	0
JIBAR F On 19/09/2018 Jibar Future			7.30000	92.70000	7.30000	92.70000			0.00	0	0
JIBAR F On 19/12/2018 Jibar Future			7.34000	92.66000	7.34000	92.66000			0.00	0	0
JIBAR F On 20/03/2019 Jibar Future			7.34000	92.66000	7.34000	92.66000			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			96.98341	96.98341	96.97235	96.97235			0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			94.05344	94.05344	94.04307	94.04307			0.00	0	0
10Y ST On 15/06/2026 Interest Rate Swap			92.84077	92.84077	92.82359	92.82359			0.00	0	0
10Y ST On 21/09/2026 Interest Rate Swap			94.98389	94.98389	94.95225	94.95225			0.00	0	0
10Y ST On 21/12/2026 Interest Rate Swap			98.71395	98.71395	98.66886	98.66886			0.00	0	0
10Y ST On 15/03/2027 Interest Rate Swap			97.32416	97.32416	97.27161	97.27161			0.00	0	0
10Y ST On 21/06/2027 Interest Rate Swap			99.36380	99.36380	99.31203	99.31203			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			99.60707	99.60707	99.60707	99.60707			0.00	0	0
1Y STN On 21/09/2017 Interest Rate Swap			99.61773	99.61773	99.61744	99.61744			0.00	0	0
1Y STN On 21/12/2017 Interest Rate Swap			99.85048	99.85048	99.84830	99.84830			0.00	0	0
1Y STN On 15/03/2018 Interest Rate Swap			99.84902	99.84902	99.84185	99.84185			0.00	0	0
1Y STN On 21/06/2018 Interest Rate Swap			100.08291	100.08291	100.07450	100.07450			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			99.87715	99.87715	99.87528	99.87528			0.00	0	0
2Y STN On 16/03/2018 Interest Rate Swap			99.13222	99.13222	99.12484	99.12484			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2Y STN On 15/06/2018			98.76884	98.76884	98.76021	98.76021			0.00	0	0
2Y STN On 21/09/2018			98.79025	98.79025	98.77882	98.77882			0.00	0	0
2Y STN On 21/12/2018			99.25000	99.25000	99.24000	99.24000			0.00	0	0
2Y STN On 15/03/2019			99.71393	99.71393	99.71610	99.71610			0.00	0	0
2Y STN On 21/06/2019			100.18629	100.18629	100.20119	100.20119			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			97.26535	97.26535	97.30908	97.30908			0.00	0	0
5Y STN On 16/03/2021			96.57615	96.57615	96.62446	96.62446			0.00	0	0
5Y STN On 15/06/2021			95.85792	95.85792	95.90558	95.90558			0.00	0	0
5Y STN On 21/09/2021			96.11564	96.11564	96.15733	96.15733			0.00	0	0
5Y STN On 21/12/2021			98.35971	98.35971	98.39506	98.39506			0.00	0	51
5Y STN On 15/03/2022			98.55424	98.55424	98.58667	98.58667			0.00	0	0
5Y STN On 21/06/2022			99.79373	99.79373	99.82853	99.82853			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 :									913,164,562.25	8,375	823,334
AA05 On 22/03/2019		Spot Bond	9.78000	99.40249	9.83500	99.22907			0.00	0	4,332,035,000
Total AA05 SPOT									0.00	0	4,332,035,000
Total For AA05									0.00	0	4,332,035,000
AA06 On 15/04/2021		Spot Bond		98.56255		98.48705			0.00	0	0
Total AA06 SPOT									0.00	0	0
Total For AA06									0.00	0	0
AA06/JI On 15/04/2021		Spot Bond	100.00000	13.19306	100.00000	13.09530			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	10.35500	101.63079	10.42000	101.33987			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	105.91200	10.00000	105.82900			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		101.32995		101.25939			0.00	0	0
Total AB010 SPOT									0.00	0	0
Total For AB010									0.00	0	0
AB011 On 21/11/2023		Spot Bond		100.17015		100.09110			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB011 SPOT										0.00	0	0
Total For AB011										0.00	0	0
AB013 On 21/11/2018 Spot Bond			9.50500	101.23801	9.56000	101.07928				0.00	0	1,500,000,000
Total AB013 SPOT										0.00	0	1,500,000,000
Total For AB013										0.00	0	1,500,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	10.56110	100.00000	10.48197				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	103.98907	10.84000	103.89814				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2025 Spot Bond			100.00000	11.17812	100.00000	11.09435				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	100.87855	11.37000	100.78765				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2025 Spot Bond			100.00000	10.60116	100.00000	10.52430				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	89.60689	11.81000	89.52191				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	10.68340	100.00000	10.60595				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	15.34020	100.00000	15.22525				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	18.38781	100.00000	18.30035				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	12.63597	100.00000	12.54128				0.00	0	0
Total AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	15.42053	100.00000	15.31725				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	13.86767	100.00000	13.78547				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				101.59099		101.52064				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			9.02500	104.36583	9.05000	104.28671				0.00	0	0
Total AB09 SPOT										0.00	0	0
Total For AB09										0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	106.70400	10.00000	106.62100				0.00	0	0
Total ABC1234/R2022 SPOT										0.00	0	0
Total For ABC1234/R2022										0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			3.81000	271.27196	3.61000	274.07127				0.00	0	10,000,000
Total ABCPI3 SPOT										0.00	0	10,000,000
Total For ABCPI3										0.00	0	10,000,000
ABFN07 On 17/03/2018 Spot Bond				100.89113		100.82480				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				101.65327		101.58362				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				100.43446		100.36015				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				100.49879		100.43004				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN11 On 09/04/2017 Spot Bond				99.85232		99.78904				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN12 On 09/04/2019 Spot Bond				99.56437		99.49842				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN13 On 14/05/2020 Spot Bond				101.38981		101.32018				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1 On 14/05/2022 Spot Bond				101.11864		101.04676				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				101.58013		101.51106				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1 On 11/11/2022 Spot Bond				101.61522		101.54414				0.00	0	20,000,000
Total ABFN16 SPOT										0.00	0	20,000,000
Total For ABFN16										0.00	0	20,000,000
ABFN1 On 17/05/2019 Spot Bond				101.37779		101.30936				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				100.17274		100.09936				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			11.50500	104.63812	11.56000	104.46265				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				99.03007		98.94370				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				100.27854		100.19395				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				101.31232		101.22147				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			10.75500	102.07181	10.81000	101.92569				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				100.36940		100.27962				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	33.50653	100.00000	33.25545				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABK3/JIBAR SPOT										0.00	0	0
Total For ABK3/JIBAR										0.00	0	0
ABK4 On 24/05/2018 Spot Bond				100.97078		100.89183				0.00	0	0
Total ABK4 SPOT										0.00	0	0
Total For ABK4										0.00	0	0
ABK4/J On 24/05/2018 Spot Bond			100.00000	43.29680	100.00000	42.97235				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				99.38972		99.30095				0.00	0	0
Total ABK5 SPOT										0.00	0	0
Total For ABK5										0.00	0	0
ABK5/J On 31/10/2018 Spot Bond			100.00000	33.45354	100.00000	33.20287				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				100.76155		100.68294				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				98.21826		98.13483				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				95.28008		95.19198				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				96.57307		96.48635				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			6.15000	145.67599	6.12000	145.59056				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			6.15000	128.12867	6.12000	128.10779				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	12.11611	100.00000	12.05240				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			7.40000	107.13810	7.37000	107.14598				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABKI03 SPOT										0.00	0	0
Total For ABKI03										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	5.97385	100.00000	5.94244				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			8.21000	106.25035	8.18000	106.29939				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	6.78817	100.00000	6.73987				0.00	0	0
Total ABKI04/I2025 SPOT										0.00	0	0
Total For ABKI04/I2025										0.00	0	0
ABKS1 On 04/04/2026 Spot Bond				83.29902		83.16386				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			3.41000	183.15578	3.41000	183.00785				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	193.63770	2.17000	193.50081				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	204.56767	1.82000	204.42891				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			8.42125	93.54613	8.44625	93.46619				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			8.42125	93.54613	8.44625	93.46619				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN47 SPOT										0.00	0	0
Total For ABN47										0.00	0	0
ABN48 On 13/04/2017 Spot Bond				99.77769		101.82748				0.00	0	0
Total ABN48 SPOT										0.00	0	0
Total For ABN48										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.15987		100.09154				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN55 SPOT										0.00	0	0
Total For ABN55										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				101.94528		101.87243				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			3.18000	118.84440	3.15000	119.00457				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			2.88000	172.44139	2.91000	171.82060				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			2.80000	225.74407	2.76000	226.72267				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			9.78500	91.73281	9.84000	91.43283				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN68 SPOT										0.00	0	0
Total For ABN68										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.85081		100.82610				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				112.91000		112.89000				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				128.73000		128.73000				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	108.35278	9.63000	108.26882				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				117.20000		117.18000				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			10.07500	105.53472	10.13500	105.07696				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			8.98000	92.70931	9.04500	92.43817				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			10.62000	102.22122	10.68000	101.77809				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.53785		100.46447				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				101.60638		101.53195				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			8.45000	101.73243	8.47500	101.64094				0.00	0	0
Total ABS10 SPOT										0.00	0	0
Total For ABS10										0.00	0	0
ABS11 On 09/04/2021 Spot Bond			9.10500	100.92131	9.17000	100.63116				0.00	0	620,000,000
Total ABS11 SPOT										0.00	0	620,000,000
Total For ABS11										0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			9.25000	103.58933	9.31000	103.35222				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS12/ On 14/05/2020 Spot Bond			9.20000	103.72218	9.20000	103.64490				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			9.68500	103.68200	9.75000	103.34344				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 11/11/2020 Spot Bond			8.94500	104.73053	9.01000	104.45643			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			9.46500	105.12070	9.52000	104.80320			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			10.13000	105.58315	10.19000	105.15454			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			10.87000	102.71936	10.93000	102.26144		1,521,800,000,000.00	140,000,000	1,570,000,000	
Total ABS17 SPOT								1,521,800,000,000.00	140,000,000	1,570,000,000	
Total For ABS17								1,521,800,000,000.00	140,000,000	1,570,000,000	
ABS18 On 26/09/2023 Spot Bond			9.73500	100.70500	9.79000	100.36658		0.00	0	0	
Total ABS18 SPOT								0.00	0	0	
Total For ABS18								0.00	0	0	
ABS6 On 01/06/2020 Spot Bond			8.99000	100.61787	9.05000	100.38478		0.00	0	0	
Total ABS6 SPOT								0.00	0	0	
Total For ABS6								0.00	0	0	
ABS7 On 11/09/2026 Spot Bond			10.17000	92.34939	10.23000	91.93656		1,017,000,000,000.00	100,000,000	3,910,000,000	
Total ABS7 SPOT								1,017,000,000,000.00	100,000,000	3,910,000,000	
Total For ABS7								1,017,000,000,000.00	100,000,000	3,910,000,000	
ABS7/R On 11/09/2026 Spot Bond			100.00000	9.30079	100.00000	9.23950		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			3.40000	277.51756	3.40000	277.29366		0.00	0	0	
Total ABS12 SPOT								0.00	0	0	
Total For ABS12								0.00	0	0	
ABS14 On 31/01/2022 Spot Bond			2.65000	144.11937	2.62000	144.20557		0.00	0	0	
Total ABS14 SPOT								0.00	0	0	
Total For ABS14								0.00	0	0	
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.04542	100.00000	0.04507		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	52.96843	100.00000	52.58441		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL02U SPOT										0.00	0	0
Total For ACL02U										0.00	0	0
ACL047 On 22/10/2018 Spot Bond				87.52331		87.58053				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				101.68225		101.60419				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				101.68225		101.60419				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				101.69034		101.61189				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				101.69034		101.61189				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				101.67416		101.59650				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	106.70400	10.00000	106.62100				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				100.37158		100.29446				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				100.38065		100.30151				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				100.38432		100.30438				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				100.37685		100.29852				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				100.36032		100.28563				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			9.27000	102.10964	9.33000	101.88922				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				203.53734		200.65495				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				203.52633		200.64348				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.36769		100.29137				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				101.66943		101.59122				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				101.74801		101.67269				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	106.70400	10.00000	106.62100				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL144 On 20/12/2021 Spot Bond				100.36883		100.29228				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	100.38028	10.23000	100.29867				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				102.95840		102.96080				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			9.63500	103.09385	9.69000	102.90588				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				100.36113		100.28627				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	131.54158	1.75000	131.45313				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL173 On 20/06/2017 Spot Bond				100.35850		100.28421				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.36788		100.29156				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond				100.34910		100.27683				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				100.38774		100.30980				0.00	0	92,857,100
Total ACL181 SPOT										0.00	0	92,857,100
Total For ACL181										0.00	0	92,857,100
ACL182 On 20/06/2017 Spot Bond				100.51178		100.44327				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				101.64215		101.56975				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.50435		100.43116				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL184 On 20/09/2022 Spot Bond				100.36581		100.28990				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL185 On 20/09/2020 Spot Bond				100.37022		100.29334				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.37508		100.29715				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL188 On 20/09/2022 Spot Bond				100.37630		100.29812				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.37630		100.29812				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL194 On 20/06/2017 Spot Bond				100.39789		100.31512				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				100.36032		100.28563				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				100.39490		100.31276				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				100.59517		100.52030				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				100.39789		100.31512				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				100.38268		100.30313				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				100.38268		100.30313				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL202 On 30/01/2023 Spot Bond				145.16739		143.13511				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				146.15584		144.10942				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				100.33901		100.26892				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				100.97162		100.90537				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				100.34604		100.27442				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL212 On 20/06/2018 Spot Bond				99.66734		99.59113				0.00	0	130,000,000
Total ACL213 SPOT										0.00	0	130,000,000
Total For ACL213										0.00	0	130,000,000
ACL213 On 20/09/2020 Spot Bond				92.38683		92.29728				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				100.34191		100.27118				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				100.34155		100.27090				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				100.36434		100.28875				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				101.28954		101.21395				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				101.77689		101.70046				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL220 On 26/01/2021 Spot Bond				101.75136		101.67609				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				100.36282		100.28756				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond				100.35720		100.28315				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				100.67033		100.59143				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	59.62543	100.00000	59.19315				0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	59.62543	100.00000	59.19315				0.00	0	0
Total ADCB01/JIBAR SPOT										0.00	0	0
Total For ADCB01/JIBAR										0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				101.03676		100.95828				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				100.76175		100.68314				0.00	0	0
Total ADCB05 SPOT										0.00	0	0
Total For ADCB05										0.00	0	0
ADCB2 On 31/07/2018 Spot Bond			100.00000	45.28231	100.00000	44.94299				0.00	0	0
Total ADCB2U SPOT										0.00	0	0
Total For ADCB2U										0.00	0	0
ADCP4 On 15/04/2017 Spot Bond			100.00000	101.54068	100.00000	100.73904				0.00	0	0
Total ADCP4U SPOT										0.00	0	0
Total For ADCP4U										0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	23.41137	100.00000	23.24164				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	5.51106	100.00000	6.83796				0.00	0	0
Total AFS2U SPOT										0.00	0	0
Total For AFS2U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF2A: On 18/10/2018 Spot Bond				101.87254		101.80063			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				101.93394		101.85954			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				102.13858		102.05583			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				101.81115		101.74175			0.00	0	1,420,000,000
Total AHF3A3 SPOT									0.00	0	1,420,000,000
Total For AHF3A3									0.00	0	1,420,000,000
AHF3A: On 18/10/2019 Spot Bond				101.83162		101.76139			0.00	0	0
Total AHF3A4 SPOT									0.00	0	0
Total For AHF3A4									0.00	0	0
AHF3B: On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total AHF3B1 SPOT									0.00	0	0
Total For AHF3B1									0.00	0	0
AHF3B: On 18/10/2019 Spot Bond				102.34322		102.25211			0.00	0	200,000,000
Total AHF3B2 SPOT									0.00	0	200,000,000
Total For AHF3B2									0.00	0	200,000,000
AHF3B: On 18/04/2019 Spot Bond				102.24094		102.15402			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				103.07901		102.95773			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				102.77256		102.66387			0.00	0	0
Total AHF3C3 SPOT									0.00	0	0
Total For AHF3C3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHL01L On 15/04/2020 Spot Bond			100.00000	41.23801	100.00000	40.91981			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	13.74998	100.00000	13.64388			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	11.07178	100.00000	11.90059			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	9.01881	100.00000	9.69368			0.00	0	0
Total AIG2U SPOT									0.00	0	0
Total For AIG2U									0.00	0	0
AIR01 On 15/03/2019 Spot Bond			9.05500	99.60289	9.11000	99.43493		73,345,500,000,000.00	8,100,000,000	8,100,000,000	
Total AIR01 SPOT								'3,345,500,000,000.00	8,100,000,000	8,100,000,000	
Total For AIR01								'3,345,500,000,000.00	8,100,000,000	8,100,000,000	
AIR02 On 30/04/2023 Spot Bond			10.24000	111.35067	10.30000	110.98175		2,232,320,000,000.00	218,000,000	109,000,000	
Total AIR02 SPOT								2,232,320,000,000.00	218,000,000	109,000,000	
Total For AIR02								2,232,320,000,000.00	218,000,000	109,000,000	
AIR04 On 29/05/2024 Spot Bond			9.52500	101.76753	9.58000	101.41106		0.00	0	0	
Total AIR04 SPOT								0.00	0	0	
Total For AIR04								0.00	0	0	
AIR04U On 26/10/2029 Spot Bond			100.00000	16.51995	100.00000	16.40991		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			10.50000	99.90289	10.56000	99.40730		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			3.13500	178.00031	3.16500	177.38129		0.00	0	0	
Total AIRL01 SPOT								0.00	0	0	
Total For AIRL01								0.00	0	0	
APF01 On 26/09/2017 Spot Bond				100.31063		100.24062		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				100.18165		100.10449		0.00	0	0	
Total APF02 SPOT								0.00	0	0	
Total For APF02								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
APF03 On 07/08/2018 Spot Bond				101.38692		101.31458			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				101.86426		101.78736			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	66.57577	100.00000	66.08241			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	64.61004	100.00000	64.12589			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	23.35886	100.00000	23.18382			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	23.35886	100.00000	23.18382			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	3.54949	100.00000	3.53062			0.00	0	0
Total AS133U SPOT									0.00	0	0
Total For AS133U									0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	0.10195	100.00000	0.10161			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	11.60238	100.00000	11.51827			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	19.62640	100.00000	19.48411			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	29.62307	100.00000	29.40830			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN01(On 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
ASN01(On 20/03/2019 Spot Bond				100.34916		100.27689				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01(On 20/06/2017 Spot Bond				103.38214		103.27891				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN01(On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN01(On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN01(On 11/04/2017 Spot Bond				99.56000		99.54000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN02(On 09/06/2017 Spot Bond				115.00624		114.98675				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN02(On 07/12/2033 Spot Bond			3.05000	245.02001	3.01000	246.01552				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02(On 20/06/2019 Spot Bond				99.08891		99.00913				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03(On 19/09/2017 Spot Bond				97.08143		97.08143				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN03(On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03(On 10/11/2019 Spot Bond				101.32039		101.24431				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN03: On 07/12/2033 Spot Bond			3.06500	218.30279	3.02500	219.23625			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				101.90645		101.83513			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				101.84588		101.76975			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				101.65684		101.58122			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				101.63199		101.55754			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				99.40578		99.40139			0.00	0	0
Total ASN062 SPOT									0.00	0	0
Total For ASN062									0.00	0	0
ASN06: On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN064 SPOT									0.00	0	0
Total For ASN064									0.00	0	0
ASN06: On 01/06/2018 Spot Bond				100.81260		100.74175			0.00	0	0
Total ASN066 SPOT									0.00	0	0
Total For ASN066									0.00	0	0
ASN06: On 15/06/2018 Spot Bond				100.44619		100.37715			0.00	0	0
Total ASN068 SPOT									0.00	0	0
Total For ASN068									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN06: On 07/02/2020 Spot Bond				101.39426		101.32150			0.00	0	0
Total ASN069 SPOT									0.00	0	0
Total For ASN069									0.00	0	0
ASN07: On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN070 SPOT									0.00	0	0
Total For ASN070									0.00	0	0
ASN07: On 20/07/2018 Spot Bond				94.84369		94.86229			0.00	0	0
Total ASN073 SPOT									0.00	0	0
Total For ASN073									0.00	0	0
ASN07: On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN077 SPOT									0.00	0	0
Total For ASN077									0.00	0	0
ASN07: On 20/06/2020 Spot Bond				100.40902		100.32374			0.00	0	0
Total ASN078 SPOT									0.00	0	0
Total For ASN078									0.00	0	0
ASN08: On 20/09/2020 Spot Bond				100.35263		100.27955			0.00	0	0
Total ASN080 SPOT									0.00	0	0
Total For ASN080									0.00	0	0
ASN08: On 10/12/2017 Spot Bond				100.61533		100.54148			0.00	0	0
Total ASN081 SPOT									0.00	0	0
Total For ASN081									0.00	0	0
ASN08: On 17/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN082 SPOT									0.00	0	0
Total For ASN082									0.00	0	0
ASN08: On 20/06/2020 Spot Bond				99.97003		99.89039			0.00	457,200,000	114,300,000
Total ASN083 SPOT									0.00	457,200,000	114,300,000
Total For ASN083									0.00	457,200,000	114,300,000
ASN08: On 03/09/2020 Spot Bond				100.88284		100.80010			0.00	64,400,000	64,400,000
Total ASN084 SPOT									0.00	64,400,000	64,400,000
Total For ASN084									0.00	64,400,000	64,400,000
ASN08: On 25/09/2018 Spot Bond				100.16806		100.09677			0.00	0	0
Total ASN086 SPOT									0.00	0	0
Total For ASN086									0.00	0	0
ASN08: On 01/10/2020 Spot Bond				115.32536		114.15250			0.00	0	0
Total ASN087 SPOT									0.00	0	0
Total For ASN087									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN08: On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN088 SPOT									0.00	0	0
Total For ASN088									0.00	0	0
ASN09: On 08/10/2018 Spot Bond				99.83836		99.76907			0.00	0	0
Total ASN090 SPOT									0.00	0	0
Total For ASN090									0.00	0	0
ASN09: On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN091 SPOT									0.00	0	0
Total For ASN091									0.00	0	0
ASN09: On 21/10/2020 Spot Bond				101.80701		101.73260			0.00	0	0
Total ASN092 SPOT									0.00	0	0
Total For ASN092									0.00	0	0
ASN09: On 29/10/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN094 SPOT									0.00	0	0
Total For ASN094									0.00	0	0
ASN09: On 10/11/2020 Spot Bond				101.34758		101.27319			0.00	0	0
Total ASN096 SPOT									0.00	0	0
Total For ASN096									0.00	0	0
ASN09: On 20/12/2020 Spot Bond				70.31918		70.57946			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				100.83523		100.75988			0.00	0	0
Total ASN111 SPOT									0.00	0	0
Total For ASN111									0.00	0	0
ASN112: On 20/12/2017 Spot Bond				100.36220		100.28710			0.00	0	0
Total ASN112 SPOT									0.00	0	0
Total For ASN112									0.00	0	0
ASN113: On 08/03/2021 Spot Bond				100.70129		100.62672			0.00	0	0
Total ASN113 SPOT									0.00	0	0
Total For ASN113									0.00	0	0
ASN114: On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN114 SPOT									0.00	0	0
Total For ASN114									0.00	0	0
ASN115: On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN115 SPOT									0.00	0	0
Total For ASN115									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN119 On 27/01/2018 Spot Bond				101.63211		101.56116				0.00	0	0
Total ASN119 SPOT										0.00	0	0
Total For ASN119										0.00	0	0
ASN121 On 20/12/2020 Spot Bond				100.45715		100.36148				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN125 On 20/03/2019 Spot Bond				100.35574		100.28205				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN128 On 24/02/2019 Spot Bond				100.98303		100.90861				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN129 On 24/02/2019 Spot Bond				100.98395		100.91017				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN130 On 24/02/2019 Spot Bond				100.96763		100.89444				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN131 On 03/03/2019 Spot Bond				100.79957		100.72498				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN132 On 03/03/2019 Spot Bond				100.79330		100.71932				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN134 On 20/12/2020 Spot Bond				100.45343		100.35857				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN135 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
ASN136 On 31/12/2018 Spot Bond				82.90000		82.88000				0.00	0	0
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0
ASN137 On 31/01/2022 Spot Bond			3.38000	139.49782	3.35000	139.57201				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN14(On 30/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14(On 31/12/2018 Spot Bond				82.90000		82.88000				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN14(On 20/06/2017 Spot Bond				100.35287		100.27979				0.00	0	0
Total ASN142 SPOT										0.00	0	0
Total For ASN142										0.00	0	0
ASN14(On 20/06/2020 Spot Bond				102.87334		102.80016				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14(On 28/04/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14(On 20/06/2021 Spot Bond				58.51370		58.51370				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14(On 04/05/2021 Spot Bond				101.45413		101.37604				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14(On 04/05/2021 Spot Bond				101.45413		101.37604				0.00	0	180,000,000
Total ASN147 SPOT										0.00	0	180,000,000
Total For ASN147										0.00	0	180,000,000
ASN14(On 31/01/2022 Spot Bond			3.42500	139.21857	3.39500	139.29203				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15(On 31/05/2021 Spot Bond				104.39711		104.56494				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				100.85251		100.77553				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			3.78000	158.43508	3.81000	157.85872				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				101.42921		101.35308				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				101.08631		101.01193				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				100.38263		100.30308				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17(On 22/11/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17(On 30/05/2017 Spot Bond				100.76475		100.69780				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				100.80082		100.72874				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ASN179 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
ASN181 On 20/06/2022 Spot Bond			100.00000	0.93243	100.00000	0.92485		500,000,000,000,000.00	5,000,000,000	5,000,000,000	
Total ASN181 SPOT								10,000,000,000,000.00	5,000,000,000	5,000,000,000	
Total For ASN181								10,000,000,000,000.00	5,000,000,000	5,000,000,000	
ASN38U On 20/12/2017 Spot Bond			100.00000	56.97799	100.00000	56.56491			0.00	0	0
Total ASN38U SPOT									0.00	0	0
Total For ASN38U									0.00	0	0
ASN39U On 20/12/2017 Spot Bond			100.00000	57.02848	100.00000	56.61502			0.00	0	0
Total ASN39U SPOT									0.00	0	0
Total For ASN39U									0.00	0	0
ASN40U On 20/12/2017 Spot Bond			100.00000	56.80130	100.00000	56.38949			0.00	0	0
Total ASN40U SPOT									0.00	0	0
Total For ASN40U									0.00	0	0
ASN50U On 16/03/2018 Spot Bond			100.00000	57.31224	100.00000	56.89673			0.00	0	0
Total ASN50U SPOT									0.00	0	0
Total For ASN50U									0.00	0	0
ASN75U On 20/09/2020 Spot Bond			100.00000	5.68744	100.00000	5.64621			0.00	0	0
Total ASN75U SPOT									0.00	0	0
Total For ASN75U									0.00	0	0
ASN89U On 02/10/2018 Spot Bond			100.00000	38.34670	100.00000	32.07439			0.00	0	0
Total ASN89U SPOT									0.00	0	0
Total For ASN89U									0.00	0	0
BAR001 On 12/06/2018 Spot Bond				100.49707		100.42953			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			8.93000	101.24491	8.98500	101.09595			0.00	0	0
Total BAW11 SPOT									0.00	0	0
Total For BAW11									0.00	0	0
BAW13 On 17/04/2017 Spot Bond				101.89902		101.83489			0.00	0	0
Total BAW13 SPOT									0.00	0	0
Total For BAW13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW17 On 05/12/2018 Spot Bond				100.42310		100.35160			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	29.95086	100.00000	29.73372			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				100.39157		100.31889			0.00	0	900,000,000
Total BAW18 SPOT									0.00	0	900,000,000
Total For BAW18									0.00	0	900,000,000
BAW19 On 05/12/2020 Spot Bond			10.30500	100.86689	10.37000	100.59116			0.00	0	1,000,000,000
Total BAW19 SPOT									0.00	0	1,000,000,000
Total For BAW19									0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			9.92500	97.82037	9.99000	97.49667			0.00	0	0
Total BAW21 SPOT									0.00	0	0
Total For BAW21									0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.30000	100.22764	9.30000	100.15339			0.00	0	0
Total BAW21/R208 SPOT									0.00	0	0
Total For BAW21/R208									0.00	0	0
BAW22 On 07/12/2022 Spot Bond				100.70127		100.62670			0.00	0	0
Total BAW22 SPOT									0.00	0	0
Total For BAW22									0.00	0	0
BAW23 On 15/10/2017 Spot Bond			100.00000	62.12389	100.00000	61.66352			0.00	0	0
Total BAW23U SPOT									0.00	0	0
Total For BAW23U									0.00	0	0
BAW24 On 30/09/2019 Spot Bond				100.64720		100.57818			0.00	0	0
Total BAW24 SPOT									0.00	0	0
Total For BAW24									0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.70067		100.63490			0.00	0	0
Total BAW3 SPOT									0.00	0	0
Total For BAW3									0.00	0	0
BAW8 On 02/10/2017 Spot Bond			9.17500	100.37778	9.20000	100.30414			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			12.12380	99.85073	12.11754	99.75723			0.00	0	0
Total BAYA08 SPOT									0.00	0	0
Total For BAYA08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA21 On 30/06/2017 Spot Bond			12.29179	99.66823	12.28321	99.57117				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			9.42500	100.48906	9.45000	100.40689				0.00	0	520,000,000
Total BAYA24 SPOT										0.00	0	520,000,000
Total For BAYA24										0.00	0	520,000,000
BAYA25 On 30/06/2017 Spot Bond				100.09191		100.00000				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			11.87500	99.30607	11.90000	99.19844				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				100.09001		99.99960				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			11.50500	100.98446	11.56000	100.82901				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				100.08726		99.99926				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				100.08921		99.99921				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				99.30136		99.20533				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				96.68446		96.69032				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				98.94557		98.84985				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA41 On 30/09/2018 Spot Bond				97.27369		97.27566				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				100.08956		99.99955				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA44 On 31/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.08967		99.99966				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA50 On 31/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BAYA50 SPOT										0.00	0	0
Total For BAYA50										0.00	0	0
BAYA51 On 31/03/2019 Spot Bond				100.09928		100.00000				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA52 On 31/03/2019 Spot Bond				100.09638		99.99957				0.00	0	313,657,300
Total BAYA52 SPOT										0.00	0	313,657,300
Total For BAYA52										0.00	0	313,657,300
BAYA53 On 30/09/2017 Spot Bond				100.07561		99.99964				0.00	0	0
Total BAYA53 SPOT										0.00	0	0
Total For BAYA53										0.00	0	0
BAYA54 On 30/09/2019 Spot Bond				100.09651		99.99970				0.00	0	465,617,900
Total BAYA54 SPOT										0.00	0	465,617,900
Total For BAYA54										0.00	0	465,617,900
BAYB04 On 31/03/2017 Spot Bond			14.19441	99.88347	14.19441	102.95810				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				100.11531		99.99939				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB06 On 31/12/2019 Spot Bond				100.11512		99.99920			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				100.11521		99.99929			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				100.11893		99.99904			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				100.10134		99.99935			0.00	0	0
Total BAYB09 SPOT									0.00	0	0
Total For BAYB09									0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	18.82801	100.00000	18.69001			0.00	0	0
Total BAYD1U SPOT									0.00	0	0
Total For BAYD1U									0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	17.13560	100.00000	17.01001			0.00	0	0
Total BAYD2U SPOT									0.00	0	0
Total For BAYD2U									0.00	0	0
BAYD3U On 30/06/2035 Spot Bond			100.00000	10.57753	100.00000	10.50001			0.00	0	0
Total BAYD3U SPOT									0.00	0	0
Total For BAYD3U									0.00	0	0
BAYD4U On 30/06/2035 Spot Bond			100.00000	10.60237	100.00000	10.52551			0.00	0	0
Total BAYD4U SPOT									0.00	0	0
Total For BAYD4U									0.00	0	0
BAYD5U On 30/06/2035 Spot Bond			100.00000	12.78874	100.00000	12.69501			0.00	0	0
Total BAYD5U SPOT									0.00	0	0
Total For BAYD5U									0.00	0	0
BAYD6U On 30/06/2035 Spot Bond			100.00000	11.08123	100.00000	11.00001			0.00	0	0
Total BAYD6U SPOT									0.00	0	0
Total For BAYD6U									0.00	0	0
BC117U On 02/05/2017 Spot Bond			100.00000	92.63959	100.00000	91.93955			0.00	0	0
Total BC117U SPOT									0.00	0	0
Total For BC117U									0.00	0	0
BC118U On 15/05/2017 Spot Bond			100.00000	89.68059	100.00000	89.02439			0.00	0	0
Total BC118U SPOT									0.00	0	0
Total For BC118U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BC119L On 24/05/2017 Spot Bond			100.00000	87.74038	100.00000	87.11217			0.00	0	0
Total BC119U SPOT									0.00	0	0
Total For BC119U									0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				101.61620		101.55011			0.00	0	1,340,000,000
Total BCJ04 SPOT									0.00	0	1,340,000,000
Total For BCJ04									0.00	0	1,340,000,000
BCJ06 On 07/07/2017 Spot Bond				99.91426		99.84992			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				101.60136		101.53397			0.00	0	0
Total BCJ09 SPOT									0.00	0	0
Total For BCJ09									0.00	0	0
BCJ10 On 12/07/2017 Spot Bond				99.79407		101.90367			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				101.13075		101.06333			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	100.25344	8.65000	100.18426			0.00	0	0
Total BCJ12 SPOT									0.00	0	0
Total For BCJ12									0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	18.61612	100.00000	18.48116			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	18.61612	100.00000	18.48116			0.00	0	0
Total BCP4U SPOT									0.00	0	0
Total For BCP4U									0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.51000	198.07456	2.51000	197.92885			0.00	0	0
Total BD0202 SPOT									0.00	0	0
Total For BD0202									0.00	0	0
BD0205 On 28/04/2028 Spot Bond			8.69000	175.14757	8.75000	173.99625			0.00	0	0
Total BD0205 SPOT									0.00	0	0
Total For BD0205									0.00	0	0
BD0206 On 02/03/2028 Spot Bond			8.69000	175.65441	8.75000	174.51268			0.00	0	0
Total BD0206 SPOT									0.00	0	0
Total For BD0206									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0302 On 18/04/2028 Spot Bond			9.07500	97.14498	9.13500	96.68028			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
BEER0 On 28/03/2018 Spot Bond			8.15500	99.15888	8.21000	99.04327			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	9.46688	100.00000	9.39594			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	8.19238	100.00000	8.13099			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	8.19238	100.00000	8.13099			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	8.69110	100.00000	8.62598			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	11.62800	100.00000	11.54087			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	16.06106	100.00000	15.94071			0.00	0	0
Total BG1F2U SPOT									0.00	0	0
Total For BG1F2U									0.00	0	0
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BG42C SPOT									0.00	0	0
Total For BG42C									0.00	0	0
BGL01 On 19/11/2024 Spot Bond				101.91730		101.83416			0.00	0	0
Total BGL01 SPOT									0.00	0	0
Total For BGL01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL02 On 19/11/2019 Spot Bond			10.67000	104.38343	10.73000	104.15843			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				102.28451		102.19930			0.00	0	0
Total BGL03 SPOT									0.00	0	0
Total For BGL03									0.00	0	0
BGL04 On 05/02/2025 Spot Bond			10.87000	99.59376	10.93000	99.36443			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			11.20500	101.34976	11.27000	101.07847			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				100.97846		100.89200			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			11.82500	100.91249	11.88000	100.60262			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				100.93255		100.84492			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			11.20500	100.70111	11.27000	100.42744			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				101.72495		101.63194			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			11.58500	107.78196	11.65000	107.47063			0.00	0	0
Total BGL11 SPOT									0.00	0	0
Total For BGL11									0.00	0	0
BGL12 On 20/08/2021 Spot Bond				102.34197		102.25256			0.00	0	50,000,000
Total BGL12 SPOT									0.00	0	50,000,000
Total For BGL12									0.00	0	50,000,000
BGL13 On 20/08/2021 Spot Bond			11.62500	101.71915	11.69000	101.40481			0.00	0	0
Total BGL13 SPOT									0.00	0	0
Total For BGL13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL14 On 03/11/2021 Spot Bond				101.81839		101.72520			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				100.54991		100.46076			0.00	0	90,000,000
Total BGL15 SPOT									0.00	0	90,000,000
Total For BGL15									0.00	0	90,000,000
BGR04 On 28/02/2018 Spot Bond				100.81507		100.74315			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				100.96791		100.89961			0.00	0	150,000,000
Total BID04 SPOT									0.00	0	150,000,000
Total For BID04									0.00	0	150,000,000
BID05 On 26/06/2019 Spot Bond				99.23309		99.16440			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			8.95500	102.06340	9.01000	101.87993			0.00	0	2,810,100,000
Total BID06 SPOT									0.00	0	2,810,100,000
Total For BID06									0.00	0	2,810,100,000
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				100.27424		100.20800			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				100.29661		100.22472			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				101.01378		100.92246			0.00	0	0
Total BSR17 SPOT									0.00	0	0
Total For BSR17									0.00	0	0
BTC152 On 17/05/2017 Spot Bond				99.05236		98.98774			0.00	0	0
Total BTC152 SPOT									0.00	0	0
Total For BTC152									0.00	0	0
BTC160 On 03/04/2017 Spot Bond				100.53610		100.45568			0.00	0	0
Total BTC160 SPOT									0.00	0	0
Total For BTC160									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC16 On 05/04/2017 Spot Bond				99.95773		99.89431				0.00	0	0
Total BTC161 SPOT										0.00	0	0
Total For BTC161										0.00	0	0
BTC16 On 10/04/2017 Spot Bond				99.85213		99.78876				0.00	0	0
Total BTC162 SPOT										0.00	0	0
Total For BTC162										0.00	0	0
BTC16 On 03/05/2017 Spot Bond				99.36651		99.30316				0.00	1,600,000,000	400,000,000
Total BTC163 SPOT										0.00	1,600,000,000	400,000,000
Total For BTC163										0.00	1,600,000,000	400,000,000
BTC16 On 10/05/2017 Spot Bond				99.22322		99.16024				0.00	0	0
Total BTC164 SPOT										0.00	0	0
Total For BTC164										0.00	0	0
BTC16 On 17/05/2017 Spot Bond				99.07379		99.01064				0.00	0	0
Total BTC165 SPOT										0.00	0	0
Total For BTC165										0.00	0	0
BTC16 On 21/05/2017 Spot Bond				98.98973		98.92659				0.00	0	0
Total BTC166 SPOT										0.00	0	0
Total For BTC166										0.00	0	0
BTC16 On 02/06/2017 Spot Bond				98.73883		98.67577				0.00	0	0
Total BTC167 SPOT										0.00	0	0
Total For BTC167										0.00	0	0
BTC16 On 06/06/2017 Spot Bond				98.65487		98.59181				0.00	0	0
Total BTC168 SPOT										0.00	0	0
Total For BTC168										0.00	0	0
BTC16 On 07/06/2017 Spot Bond				98.63471		98.57170				0.00	0	0
Total BTC169 SPOT										0.00	0	0
Total For BTC169										0.00	0	0
BTC17 On 14/06/2017 Spot Bond				99.08409		98.93144				0.00	3,200,000,000	800,000,000
Total BTC170 SPOT										0.00	3,200,000,000	800,000,000
Total For BTC170										0.00	3,200,000,000	800,000,000
BWZ18 On 27/03/2018 Spot Bond				100.17213		100.09856				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				100.17765		100.10166				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BWZJ1: On 19/11/2018 Spot Bond				101.06360		100.99085				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				101.35463		101.27983				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond				101.38987		101.31301				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	11.28813	100.00000	10.79712				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	11.28813	100.00000	10.79712				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	11.31760	100.00000	10.82651				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	11.31760	100.00000	10.82651				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	39.85593	100.00000	39.56381				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	17.39144	100.00000	17.26397				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			15.20500	96.02260	15.26000	95.84176				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond				103.21983		103.12980				0.00	0	0
Total CBL13 SPOT										0.00	0	0
Total For CBL13										0.00	0	0
CBL14 On 01/02/2019 Spot Bond			13.00500	99.60024	13.06000	99.41004				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL16 On 18/05/2017 Spot Bond			8.53500	103.62955	8.56000	103.55429			0.00	0	0
Total CBL16 SPOT									0.00	0	0
Total For CBL16									0.00	0	0
CBL17 On 23/08/2019 Spot Bond				99.22273		99.12176			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			12.50500	98.25296	12.56000	98.04521		1,500,600,000,000.00		120,000,000	60,000,000
Total CBL18 SPOT								1,500,600,000,000.00		120,000,000	60,000,000
Total For CBL18								1,500,600,000,000.00		120,000,000	60,000,000
CBL20 On 14/12/2019 Spot Bond				99.49332		99.39552			0.00	0	200,000,000
Total CBL20 SPOT									0.00	0	200,000,000
Total For CBL20									0.00	0	200,000,000
CBL22 On 06/05/2020 Spot Bond			9.90500	99.79553	9.97000	99.54969			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				101.13807		101.06001			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				101.64883		101.56947			0.00	0	0
Total CBL24 SPOT									0.00	0	0
Total For CBL24									0.00	0	0
CBL25 On 06/05/2019 Spot Bond				101.48026		101.40418			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			10.20500	107.48782	10.27000	107.18196			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			10.49500	112.75756	10.55500	112.37722			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.62000	108.45608	10.68000	108.05768			0.00	0	350,000,000
Total CCT02 SPOT									0.00	0	350,000,000
Total For CCT02									0.00	0	350,000,000
CCT03 On 15/03/2025 Spot Bond			10.57000	103.68319	10.63000	103.27269			0.00	0	0
Total CCT03 SPOT									0.00	0	0
Total For CCT03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR14 On 13/02/2018 Spot Bond				103.89779		103.82145			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	106.70430	10.00000	106.62080			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				102.24700		102.15753			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				100.35283		100.26682			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				102.10153		102.01293			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	37.89700	100.00000	37.61301			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	41.98959	100.00000	41.68517			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	39.05419	100.00000	46.13580			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				99.72163		102.54220			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				101.69141		101.60051			0.00	0	0
Total CGR23 SPOT									0.00	0	0
Total For CGR23									0.00	0	0
CGR24 On 08/02/2021 Spot Bond				101.83727		101.73811			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				100.21222		100.12136			0.00	0	0
Total CGR25 SPOT									0.00	0	0
Total For CGR25									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR26 On 27/06/2017 Spot Bond				100.16925		100.09689			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				101.09607		101.00534			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				101.35465		101.28273			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				101.74231		101.64852			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	91.25000	100.00000	90.57072			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				100.07802		100.00004			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				100.08044		99.99965			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				100.08377		99.99978			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				100.97163		100.88900			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				102.73919		100.95145			0.00	0	100,000,000
Total CIG07 SPOT									0.00	0	100,000,000
Total For CIG07									0.00	0	100,000,000
CIG09L On 07/06/2019 Spot Bond			100.00000	23.85864	100.00000	23.68567			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				101.80364		101.72090			0.00	0	0
Total CIG10 SPOT									0.00	0	0
Total For CIG10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CIG11 On 29/07/2020 Spot Bond				101.84975		101.76477			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				101.92338		101.83483			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
CLN18 On 01/07/2021 Spot Bond			10.11000	102.53823	10.11000	102.45446			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0
CLN19 On 29/08/2021 Spot Bond			3.14000	136.01863	3.14000	135.91175			0.00	0	0
Total CLN193 SPOT									0.00	0	0
Total For CLN193									0.00	0	0
CLN198 On 13/09/2021 Spot Bond			3.35000	134.17551	3.32000	134.23384			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	106.70400	10.00000	106.62100			0.00	0	0
Total CLN230/JIBAR SPOT									0.00	0	0
Total For CLN230/JIBAR									0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	106.70400	10.00000	106.62100			0.00	0	0
Total CLN231/JIBAR SPOT									0.00	0	0
Total For CLN231/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
CLN24: On 24/02/2019 Spot Bond			13.50000	94.21488	13.50000	94.11294				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN24: On 24/02/2019 Spot Bond			9.35000	100.96385	9.35000	100.88743				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			9.43500	100.58510	9.49000	100.41178				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				101.62509		101.55513				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				100.77924		100.70561				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				100.39250		100.32044				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN27: On 20/06/2017 Spot Bond				100.35287		100.27979				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				100.38621		100.31391				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN27: On 22/05/2017 Spot Bond				100.98606		100.91533				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				101.00005		100.91765				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN27: On 20/06/2017 Spot Bond				100.40854		100.33727				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN28: On 07/06/2017 Spot Bond				100.76949		100.69972				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN288 On 10/08/2017 Spot Bond				101.38181		101.30992				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN289 On 30/08/2017 Spot Bond				100.94935		100.87724				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.21645		100.13483				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.19396		100.11156				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN292 On 26/06/2017 Spot Bond				100.60988		100.54289				0.00	0	1,592,817,000
Total CLN292 SPOT										0.00	0	1,592,817,000
Total For CLN292										0.00	0	1,592,817,000
CLN292 On 25/11/2020 Spot Bond			10.00000	106.70400	10.00000	106.62100				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN293 On 30/06/2017 Spot Bond				100.06236		99.98303				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN294 On 26/06/2017 Spot Bond				100.19209		100.11049				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN295 On 30/06/2017 Spot Bond				100.09243		100.01289				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN296 On 20/12/2017 Spot Bond				100.39668		100.31415				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.08837		100.00911				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				100.16371		100.08696				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN29 On 30/06/2017 Spot Bond				100.10537		100.02626			0.00	0	0
Total CLN299 SPOT									0.00	0	0
Total For CLN299									0.00	0	0
CLN30 On 20/12/2017 Spot Bond				154.78922		154.78922			0.00	0	0
Total CLN301 SPOT									0.00	0	0
Total For CLN301									0.00	0	0
CLN30 On 20/12/2017 Spot Bond				100.73384		100.65603			0.00	0	0
Total CLN302 SPOT									0.00	0	0
Total For CLN302									0.00	0	0
CLN30 On 20/12/2017 Spot Bond				155.36166		155.36166			0.00	0	0
Total CLN303 SPOT									0.00	0	0
Total For CLN303									0.00	0	0
CLN30 On 20/12/2017 Spot Bond				154.09803		154.09803			0.00	0	0
Total CLN304 SPOT									0.00	0	0
Total For CLN304									0.00	0	0
CLN30 On 20/12/2017 Spot Bond				154.94219		154.94219			0.00	0	0
Total CLN305 SPOT									0.00	0	0
Total For CLN305									0.00	0	0
CLN31 On 14/11/2022 Spot Bond				101.33485		101.25451			0.00	0	0
Total CLN313 SPOT									0.00	0	0
Total For CLN313									0.00	0	0
CLN31 On 14/11/2022 Spot Bond			11.06500	97.41431	11.12000	97.11093			0.00	0	0
Total CLN314 SPOT									0.00	0	0
Total For CLN314									0.00	0	0
CLN31 On 20/03/2023 Spot Bond			11.58500	93.95685	11.64000	93.64825			0.00	0	0
Total CLN315 SPOT									0.00	0	0
Total For CLN315									0.00	0	0
CLN31 On 30/06/2017 Spot Bond				100.10111		100.02521			0.00	0	0
Total CLN316 SPOT									0.00	0	0
Total For CLN316									0.00	0	0
CLN31 On 20/03/2023 Spot Bond				100.40226		100.31852			0.00	0	0
Total CLN317 SPOT									0.00	0	0
Total For CLN317									0.00	0	0
CLN31 On 14/11/2022 Spot Bond				101.30886		101.23017			0.00	0	0
Total CLN318 SPOT									0.00	0	0
Total For CLN318									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN319 On 24/07/2017 Spot Bond				101.78214		101.70769			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				101.74154		101.66047			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	103.73368	8.80500	103.65963			0.00	0	0
Total CLN321 SPOT									0.00	0	0
Total For CLN321									0.00	0	0
CLN323 On 24/07/2017 Spot Bond				101.79718		101.72207			0.00	0	0
Total CLN323 SPOT									0.00	0	0
Total For CLN323									0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN324 SPOT									0.00	0	0
Total For CLN324									0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.37427		100.29658			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				100.37989		100.30099			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				100.40143		100.31785			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				100.38289		100.30335			0.00	0	0
Total CLN328 SPOT									0.00	0	0
Total For CLN328									0.00	0	0
CLN332 On 20/06/2018 Spot Bond				100.41287		100.32686			0.00	0	0
Total CLN332 SPOT									0.00	0	0
Total For CLN332									0.00	0	0
CLN335 On 30/06/2017 Spot Bond				100.10111		100.02521			0.00	0	0
Total CLN335 SPOT									0.00	0	0
Total For CLN335									0.00	0	0
CLN337 On 20/09/2018 Spot Bond				133.42329		133.42329			0.00	0	0
Total CLN337 SPOT									0.00	0	0
Total For CLN337									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN33(On 28/07/2017 Spot Bond				101.66388		101.58792			0.00	0	70,000,000
Total CLN339 SPOT									0.00	0	70,000,000
Total For CLN339									0.00	0	70,000,000
CLN34(On 20/12/2018 Spot Bond				101.33377		101.24217			0.00	0	0
Total CLN340 SPOT									0.00	0	0
Total For CLN340									0.00	0	0
CLN34(On 30/06/2017 Spot Bond				100.10164		100.02534			0.00	0	70,000,000
Total CLN341 SPOT									0.00	0	70,000,000
Total For CLN341									0.00	0	70,000,000
CLN34(On 20/12/2023 Spot Bond				100.42752		100.33829			0.00	0	0
Total CLN343 SPOT									0.00	0	0
Total For CLN343									0.00	0	0
CLN34(On 20/12/2018 Spot Bond				100.34155		100.27090			0.00	0	0
Total CLN344 SPOT									0.00	0	0
Total For CLN344									0.00	0	0
CLN34(On 20/12/2023 Spot Bond				100.39091		100.30959			0.00	0	0
Total CLN345 SPOT									0.00	0	0
Total For CLN345									0.00	0	0
CLN34(On 28/07/2017 Spot Bond				101.65015		101.57486			0.00	0	0
Total CLN346 SPOT									0.00	0	0
Total For CLN346									0.00	0	0
CLN34(On 30/06/2017 Spot Bond				100.09897		100.02468			0.00	0	0
Total CLN349 SPOT									0.00	0	0
Total For CLN349									0.00	0	0
CLN35(On 28/10/2018 Spot Bond				101.56249		101.49142			0.00	0	0
Total CLN350 SPOT									0.00	0	0
Total For CLN350									0.00	0	0
CLN35(On 28/05/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN353 SPOT									0.00	0	0
Total For CLN353									0.00	0	0
CLN35(On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN354 SPOT									0.00	0	0
Total For CLN354									0.00	0	0
CLN35(On 30/04/2018 Spot Bond				101.64923		101.57395			0.00	0	0
Total CLN358 SPOT									0.00	0	0
Total For CLN358									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN355 On 24/07/2017 Spot Bond				101.77273		101.69870				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN360 On 20/03/2019 Spot Bond				100.33336		100.26448				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			10.24500	101.88432	10.30000	101.52990				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN363 On 20/03/2024 Spot Bond				100.35855		100.28422				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN364 On 06/08/2023 Spot Bond				101.69256		101.60492				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN365 On 20/03/2024 Spot Bond			12.38500	103.20331	12.44000	102.84615				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN366 On 06/08/2023 Spot Bond				101.75326		101.66231				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN367 On 06/08/2023 Spot Bond			12.41500	103.23967	12.47000	102.89789				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN368 On 26/07/2022 Spot Bond			10.02000	106.34875	10.02000	106.26261				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN369 On 06/08/2023 Spot Bond				101.75326		101.66231				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN370 On 26/07/2022 Spot Bond				101.81533		101.73715				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN371 On 20/03/2024 Spot Bond				82.35026		82.25223				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN372 On 20/09/2023 Spot Bond				100.35383		100.28051			0.00	0	0
Total CLN372 SPOT									0.00	0	0
Total For CLN372									0.00	0	0
CLN373 On 20/09/2023 Spot Bond				100.36020		100.28551			0.00	0	0
Total CLN373 SPOT									0.00	0	0
Total For CLN373									0.00	0	0
CLN374 On 20/06/2019 Spot Bond				100.36037		100.28567			0.00	0	500,000,000
Total CLN374 SPOT									0.00	0	500,000,000
Total For CLN374									0.00	0	500,000,000
CLN375 On 30/06/2017 Spot Bond				100.10505		100.02618			0.00	0	0
Total CLN375 SPOT									0.00	0	0
Total For CLN375									0.00	0	0
CLN376 On 20/03/2021 Spot Bond			9.60500	101.25658	9.67000	100.96779			0.00	0	0
Total CLN376 SPOT									0.00	0	0
Total For CLN376									0.00	0	0
CLN377 On 30/06/2017 Spot Bond				100.09488		100.02368			0.00	0	0
Total CLN377 SPOT									0.00	0	0
Total For CLN377									0.00	0	0
CLN378 On 20/06/2019 Spot Bond				100.39226		100.31069			0.00	0	0
Total CLN378 SPOT									0.00	0	0
Total For CLN378									0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	98.33601	10.98000	98.25036			0.00	0	0
Total CLN379 SPOT									0.00	0	0
Total For CLN379									0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	100.40821	11.00000	100.32060			0.00	0	0
Total CLN380 SPOT									0.00	0	0
Total For CLN380									0.00	0	0
CLN382 On 20/03/2021 Spot Bond				100.39742		100.31465			0.00	0	0
Total CLN382 SPOT									0.00	0	0
Total For CLN382									0.00	0	0
CLN383 On 22/07/2017 Spot Bond				101.71224		101.64193			0.00	0	0
Total CLN383 SPOT									0.00	0	0
Total For CLN383									0.00	0	0
CLN384 On 20/09/2024 Spot Bond			12.17500	99.77161	12.23000	99.41225			0.00	0	0
Total CLN384 SPOT									0.00	0	0
Total For CLN384									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN385 On 20/09/2024 Spot Bond				100.43036		100.34049			0.00	0	0
Total CLN385 SPOT									0.00	0	0
Total For CLN385									0.00	0	0
CLN386 On 20/03/2021 Spot Bond				100.36007		100.28538			0.00	0	0
Total CLN386 SPOT									0.00	0	0
Total For CLN386									0.00	0	0
CLN387 On 26/01/2021 Spot Bond				101.91544		101.83269			0.00	0	0
Total CLN387 SPOT									0.00	0	0
Total For CLN387									0.00	0	0
CLN388 On 20/09/2019 Spot Bond				100.38092		100.30178			0.00	0	0
Total CLN388 SPOT									0.00	0	0
Total For CLN388									0.00	0	0
CLN389 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN389 SPOT									0.00	0	0
Total For CLN389									0.00	0	0
CLN393 On 20/12/2019 Spot Bond				86.30848		86.30848			0.00	0	0
Total CLN393 SPOT									0.00	0	0
Total For CLN393									0.00	0	0
CLN394 On 20/09/2022 Spot Bond				100.36207		100.28697			0.00	0	0
Total CLN394 SPOT									0.00	0	0
Total For CLN394									0.00	0	0
CLN395 On 02/03/2018 Spot Bond				100.78799		100.71713			0.00	16,100,000	16,100,000
Total CLN395 SPOT									0.00	16,100,000	16,100,000
Total For CLN395									0.00	16,100,000	16,100,000
CLN396 On 20/03/2020 Spot Bond				100.38848		100.30772			0.00	0	2,700,000,000
Total CLN396 SPOT									0.00	0	2,700,000,000
Total For CLN396									0.00	0	2,700,000,000
CLN397 On 20/06/2020 Spot Bond				101.00431		100.90492			0.00	0	0
Total CLN397 SPOT									0.00	0	0
Total For CLN397									0.00	0	0
CLN398 On 14/11/2022 Spot Bond				101.26727		101.19121			0.00	0	0
Total CLN398 SPOT									0.00	0	0
Total For CLN398									0.00	0	0
CLN399 On 14/11/2022 Spot Bond				101.26077		101.18512			0.00	0	80,000,000
Total CLN399 SPOT									0.00	0	80,000,000
Total For CLN399									0.00	0	80,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN40(On 20/06/2020 Spot Bond				100.36197		100.28686			0.00	0	0
Total CLN400 SPOT									0.00	0	0
Total For CLN400									0.00	0	0
CLN40(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
CLN40(On 30/06/2017 Spot Bond				100.09470		100.02363			0.00	0	0
Total CLN402 SPOT									0.00	0	0
Total For CLN402									0.00	0	0
CLN40(On 30/06/2017 Spot Bond				100.09470		100.02363			0.00	0	0
Total CLN403 SPOT									0.00	0	0
Total For CLN403									0.00	0	0
CLN40(On 21/02/2018 Spot Bond				101.28140		101.19057			0.00	0	0
Total CLN404 SPOT									0.00	0	0
Total For CLN404									0.00	0	0
CLN40(On 20/06/2020 Spot Bond				98.25758		98.25758			0.00	0	0
Total CLN406 SPOT									0.00	0	0
Total For CLN406									0.00	0	0
CLN40(On 20/06/2020 Spot Bond				100.36384		100.28833			0.00	0	0
Total CLN407 SPOT									0.00	0	0
Total For CLN407									0.00	0	0
CLN40(On 18/07/2020 Spot Bond				102.24047		102.15355			0.00	0	0
Total CLN409 SPOT									0.00	0	0
Total For CLN409									0.00	0	0
CLN41(On 20/09/2020 Spot Bond				100.39749		100.31471			0.00	0	0
Total CLN410 SPOT									0.00	0	0
Total For CLN410									0.00	0	0
CLN411 On 20/09/2020 Spot Bond				100.39936		100.31618			0.00	0	0
Total CLN411 SPOT									0.00	0	0
Total For CLN411									0.00	0	0
CLN41(On 18/07/2020 Spot Bond				102.25069		102.16335			0.00	0	0
Total CLN412 SPOT									0.00	0	0
Total For CLN412									0.00	0	0
CLN41(On 20/09/2020 Spot Bond				100.39376		100.31179			0.00	0	0
Total CLN413 SPOT									0.00	0	0
Total For CLN413									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN414 On 20/09/2020 Spot Bond				100.46454		100.36726			0.00	0	0
Total CLN414 SPOT									0.00	0	0
Total For CLN414									0.00	0	0
CLN415 On 20/09/2020 Spot Bond				100.41241		100.32641			0.00	0	0
Total CLN415 SPOT									0.00	0	0
Total For CLN415									0.00	0	0
CLN416 On 18/07/2020 Spot Bond				102.38355		102.29078			0.00	0	0
Total CLN416 SPOT									0.00	0	0
Total For CLN416									0.00	0	0
CLN417 On 20/09/2020 Spot Bond			4.00000	112.57574	4.00000	112.57574			0.00	0	0
Total CLN417 SPOT									0.00	0	0
Total For CLN417									0.00	0	0
CLN418 On 23/09/2020 Spot Bond				100.32256		100.23654			0.00	0	0
Total CLN418 SPOT									0.00	0	0
Total For CLN418									0.00	0	0
CLN419 On 20/12/2020 Spot Bond				100.43109		100.34106			0.00	0	0
Total CLN419 SPOT									0.00	0	0
Total For CLN419									0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	47.32850	7.01000	47.30216			0.00	0	0
Total CLN42 SPOT									0.00	0	0
Total For CLN42									0.00	0	0
CLN420 On 20/12/2020 Spot Bond				100.43482		100.34398			0.00	0	0
Total CLN420 SPOT									0.00	0	0
Total For CLN420									0.00	0	0
CLN421 On 26/01/2021 Spot Bond				102.35978		102.25672			0.00	0	0
Total CLN421 SPOT									0.00	0	0
Total For CLN421									0.00	0	0
CLN422 On 20/12/2020 Spot Bond				110.54730		110.54730			0.00	0	0
Total CLN422 SPOT									0.00	0	0
Total For CLN422									0.00	0	0
CLN423 On 20/12/2020 Spot Bond				106.51000		106.51000			0.00	0	0
Total CLN423 SPOT									0.00	0	0
Total For CLN423									0.00	0	0
CLN424 On 20/12/2020 Spot Bond				107.56110		107.56110			0.00	0	0
Total CLN424 SPOT									0.00	0	0
Total For CLN424									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN425 On 20/12/2020 Spot Bond				103.49774		103.41649			0.00	0	0
Total CLN425 SPOT									0.00	0	0
Total For CLN425									0.00	0	0
CLN426 On 20/12/2020 Spot Bond				107.33250		107.33250			0.00	0	0
Total CLN426 SPOT									0.00	0	0
Total For CLN426									0.00	0	0
CLN427 On 20/12/2018 Spot Bond				101.65762		101.57795			0.00	0	0
Total CLN427 SPOT									0.00	0	0
Total For CLN427									0.00	0	0
CLN428 On 15/11/2020 Spot Bond				101.27998		101.20131			0.00	0	0
Total CLN428 SPOT									0.00	0	0
Total For CLN428									0.00	0	0
CLN429 On 20/12/2020 Spot Bond				100.50915		100.40222			0.00	0	0
Total CLN429 SPOT									0.00	0	0
Total For CLN429									0.00	0	0
CLN430 On 20/12/2020 Spot Bond				113.65246		113.65246			0.00	0	0
Total CLN430 SPOT									0.00	0	0
Total For CLN430									0.00	0	0
CLN431 On 20/12/2020 Spot Bond				116.14307		116.14307			0.00	0	0
Total CLN431 SPOT									0.00	0	0
Total For CLN431									0.00	0	0
CLN432 On 20/12/2020 Spot Bond				115.25712		115.25712			0.00	0	0
Total CLN432 SPOT									0.00	0	0
Total For CLN432									0.00	0	0
CLN433 On 20/12/2020 Spot Bond				121.52148		121.52148			0.00	0	0
Total CLN433 SPOT									0.00	0	0
Total For CLN433									0.00	0	0
CLN434 On 20/12/2020 Spot Bond				114.44471		114.44471			0.00	0	0
Total CLN434 SPOT									0.00	0	0
Total For CLN434									0.00	0	0
CLN435 On 30/06/2017 Spot Bond				100.21070		100.14518			0.00	0	0
Total CLN435 SPOT									0.00	0	0
Total For CLN435									0.00	0	0
CLN436 On 20/12/2020 Spot Bond				100.39566		100.31328			0.00	0	0
Total CLN436 SPOT									0.00	0	0
Total For CLN436									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN437 On 20/12/2020 Spot Bond				100.37884		100.30010				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN439 On 03/02/2021 Spot Bond				101.60567		101.52714				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN440 On 20/03/2021 Spot Bond				115.41678		115.41678				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN441 On 20/03/2021 Spot Bond				100.69314		100.54625				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN442 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
CLN444 On 23/05/2021 Spot Bond				101.09507		101.01410				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN445 On 24/05/2021 Spot Bond			10.20500	107.81878	10.27000	107.50940				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN446 On 20/06/2017 Spot Bond				100.12012		100.05881				0.00	0	0
Total CLN446 SPOT										0.00	0	0
Total For CLN446										0.00	0	0
CLN447 On 20/06/2017 Spot Bond				100.26217		100.20329				0.00	0	0
Total CLN447 SPOT										0.00	0	0
Total For CLN447										0.00	0	0
CLN448 On 20/06/2017 Spot Bond				100.17050		100.11005				0.00	0	0
Total CLN448 SPOT										0.00	0	0
Total For CLN448										0.00	0	0
CLN449 On 20/09/2017 Spot Bond				100.26625		100.21046				0.00	0	0
Total CLN449 SPOT										0.00	0	0
Total For CLN449										0.00	0	0
CLN450 On 20/06/2017 Spot Bond				100.27518		100.21746				0.00	0	0
Total CLN450 SPOT										0.00	0	0
Total For CLN450										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN45 On 20/06/2017 Spot Bond				100.26253		100.20754				0.00	0	0
Total CLN451 SPOT										0.00	0	0
Total For CLN451										0.00	0	0
CLN45 On 31/01/2022 Spot Bond			4.05000	135.40594	4.02000	135.46973				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN45 On 31/01/2025 Spot Bond			6.03000	97.27501	6.00000	97.37840				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN45 On 31/01/2025 Spot Bond			5.67000	99.73901	5.64000	99.84859				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN45 On 04/05/2021 Spot Bond				101.05507		100.97492				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN45 On 20/12/2021 Spot Bond				100.44318		100.35057				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN45 On 17/11/2021 Spot Bond				101.19315		101.11670				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN45 On 29/11/2021 Spot Bond				100.91165		100.83432				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN45 On 20/06/2017 Spot Bond				100.29857		100.23582				0.00	0	0
Total CLN459 SPOT										0.00	0	0
Total For CLN459										0.00	0	0
CLN46 On 29/11/2021 Spot Bond				100.90248		100.82597				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN46 On 15/02/2022 Spot Bond				101.36646		101.28220				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN46 On 16/02/2022 Spot Bond			10.77500	102.39855	10.84000	102.06636				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN463 On 23/02/2018 Spot Bond				100.98180		100.90963				0.00	0	0
Total CLN463 SPOT										0.00	0	0
Total For CLN463										0.00	0	0
CLN464 On 13/03/2022 Spot Bond			9.99500	100.75615	10.05000	100.46528				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN465 On 14/03/2020 Spot Bond				100.50300		100.43079				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN466 On 21/02/2024 Spot Bond				100.29002		100.21253				0.00	0	0
Total CLN466 SPOT										0.00	0	0
Total For CLN466										0.00	0	0
CLN467 On 27/03/2020 Spot Bond				100.11877	100.00000	8.63264				0.00	0	37,500,000,000
Total CLN467 SPOT										0.00	0	37,500,000,000
Total For CLN467										0.00	0	37,500,000,000
CLN468 On 28/03/2020 Spot Bond			100.00000	8.67555	100.00000	100.00000		500,000,000,000,000.00		45,000,000,000	45,000,000,000	
Total CLN468 SPOT								10,000,000,000,000.00		45,000,000,000	45,000,000,000	
Total For CLN468								10,000,000,000,000.00		45,000,000,000	45,000,000,000	
CLN55 On 18/04/2028 Spot Bond				199.77197		199.72745				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			9.07500	97.14498	9.13500	96.68028				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			8.69000	175.14757	8.75000	173.99625				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			8.69000	175.65441	8.75000	174.51268				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				100.36226		100.28716				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF08 On 10/07/2017 Spot Bond				99.82423		99.74893			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				100.36601		100.29010			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				101.78214		101.70769			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				100.33826		100.26833			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				100.35286		100.27978			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				100.84864		100.77766			0.00	0	500,000,000
Total CLNF13 SPOT									0.00	0	500,000,000
Total For CLNF13									0.00	0	500,000,000
CLNF14 On 20/09/2019 Spot Bond				100.35280		100.27972			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				100.36571		100.28979			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				101.35391		101.27512			0.00	0	0
Total COH001 SPOT									0.00	0	0
Total For COH001									0.00	0	0
COH00 On 15/04/2019 Spot Bond				102.11157		102.03212			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			8.62500	103.33080	8.65000	103.23125		52,612,500,000,000.00		6,100,000,000	6,980,000,000
Total COJ04 SPOT								52,612,500,000,000.00		6,100,000,000	6,980,000,000
Total For COJ04								52,612,500,000,000.00		6,100,000,000	6,980,000,000
COJ05 On 05/06/2023 Spot Bond			9.53000	116.22781	9.59500	115.81737		0.00		0	1,000,000,000
Total COJ05 SPOT								0.00		0	1,000,000,000
Total For COJ05								0.00		0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ07 On 23/03/2021 Spot Bond			9.81500	103.42600	9.88000	103.13149			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			10.72000	107.41144	10.78000	106.96350			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			10.13500	103.41265	10.19000	103.05220			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			10.31000	94.72823	10.36500	94.41644			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			11.40000	92.58273	11.46000	92.14775			0.00	0	100,000,000
Total COT02 SPOT									0.00	0	100,000,000
Total For COT02									0.00	0	100,000,000
COT03 On 05/06/2028 Spot Bond			11.42000	90.86238	11.48000	90.43906			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	16.56513	100.00000	16.44503			0.00	0	0
Total CPL01U SPOT									0.00	0	0
Total For CPL01U									0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CPL021 SPOT									0.00	0	0
Total For CPL021									0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CPL022 SPOT									0.00	0	0
Total For CPL022									0.00	0	0
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CPL024 SPOT									0.00	0	0
Total For CPL024									0.00	0	0
CPL02L On 12/03/2020 Spot Bond			100.00000	16.61335	100.00000	16.49290			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	28.65056	100.00000	28.44284			0.00	0	0
Total CPL03U SPOT									0.00	0	0
Total For CPL03U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL05L On 30/10/2018 Spot Bond			100.00000	31.87762	100.00000	31.64138			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	29.65461	100.00000	29.43962			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			11.58000	99.04096	11.64500	98.54122			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	40.37958	100.00000	40.08683			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	34.73208	100.00000	34.48027			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	40.88411	100.00000	40.58770			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			8.20000	99.43149	8.22500	99.35521			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	100.06364	6.86000	100.00909			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				100.78131		100.71286			0.00	0	0
Total DENG64 SPOT									0.00	0	0
Total For DENG64									0.00	0	0
DENG6 On 22/09/2017 Spot Bond				100.27360		100.20640			0.00	0	0
Total DENG65 SPOT									0.00	0	0
Total For DENG65									0.00	0	0
DENG6 On 05/05/2017 Spot Bond				99.32456		99.26124			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				100.80437		100.73590			0.00	0	0
Total DENG67 SPOT									0.00	0	0
Total For DENG67									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG6 On 29/08/2017 Spot Bond				100.71215		100.64374			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				99.82949		99.75643			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	66.39893	100.00000	65.90688			0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	66.39893	100.00000	65.90688			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	94.96599	100.00000	94.37122			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				100.45568		100.36041			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL004 On 24/01/2019 Spot Bond				102.67364		102.55960			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				66.78734		66.61268			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			9.37500	101.42698	9.44000	101.12998			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV22 On 07/02/2020 Spot Bond			9.09000	102.29945	9.15000	102.07527		439,956,000,000,000.00	48,400,000,000	5,160,000,000	
Total DV22 SPOT								19,956,000,000,000.00	48,400,000,000	5,160,000,000	
Total For DV22								19,956,000,000,000.00	48,400,000,000	5,160,000,000	
DV22/R On 07/02/2020 Spot Bond			100.00000	19.68093	100.00000	19.54911			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			9.73500	102.11740	9.79000	101.79260			0.00	0	112,819,100
Total DV23 SPOT									0.00	0	112,819,100
Total For DV23									0.00	0	112,819,100
DV23/R On 27/02/2023 Spot Bond			100.00000	11.56584	100.00000	11.48837			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	11.56584	100.00000	11.48837			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DV23/R2023 SPOT										0.00	0	0
Total For DV23/R2023										0.00	0	0
DV24 On 18/02/2024 Spot Bond			9.84500	100.39494	9.90000	100.04626				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	101.15679	9.69000	101.07750				0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.15679	9.69000	101.07750				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			10.90000	95.94403	10.96000	95.48098				0.00	0	0
Total DV29 SPOT										0.00	0	0
Total For DV29										0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.20483	10.10000	101.12223				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.20483	10.10000	101.12223				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				100.82186		100.75739				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				100.87707		100.81135				0.00	0	0
Total DVC028 SPOT										0.00	0	0
Total For DVC028										0.00	0	0
DVC25 On 29/08/2017 Spot Bond				100.84258		100.77787				0.00	0	0
Total DVC25 SPOT										0.00	0	0
Total For DVC25										0.00	0	0
DVC26 On 29/11/2017 Spot Bond				100.78781		100.72151				0.00	0	0
Total DVC26 SPOT										0.00	0	0
Total For DVC26										0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.03849		99.97350				0.00	0	0
Total DVF18 SPOT										0.00	0	0
Total For DVF18										0.00	0	0
DVF19 On 31/05/2019 Spot Bond				101.27167		101.20278				0.00	0	0
Total DVF19 SPOT										0.00	0	0
Total For DVF19										0.00	0	0
DVF20 On 29/11/2019 Spot Bond				100.82915		100.75918				0.00	0	0
Total DVF20 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 DVF20									0.00	0	0
DVF20 On 28/03/2020 Spot Bond				100.13919		100.07003			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				100.85846		100.78586			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				100.14411		100.07253			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			8.42000	116.73880	8.48000	116.47203			0.00	0	14,340,000
Total E170 SPOT									0.00	0	14,340,000
Total For E170									0.00	0	14,340,000
E170/R On 01/08/2020 Spot Bond			100.00000	21.28067	100.00000	21.13815			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			9.28000	101.44882	9.34000	101.22105			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			9.41500	101.81980	9.48000	101.48904			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			9.78500	101.34711	9.84000	100.99437			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			3.31000	104.42385	3.27000	104.83922			0.00	0	0
Total ECN32 SPOT									0.00	0	0
Total For ECN32									0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC04 SPOT									0.00	0	0
Total For EFC04									0.00	0	0
EFS00E On 23/10/2023 Spot Bond				102.23005		102.12662			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For EFS0A1									0.00	0	0
EFS0A: On 28/10/2023 Spot Bond				101.80225		101.71957			0.00	0	0
Total EFS0A2 SPOT									0.00	0	0
Total For EFS0A2									0.00	0	0
EFS0C: On 28/10/2023 Spot Bond			100.00000	19.39755	100.00000	19.25381			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			2.94000	101.22881	2.94000	101.15078			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	112.81878	2.25000	112.73818			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			2.80000	129.33454	2.83000	128.86966			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			2.80000	116.16163	2.83000	115.69222			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			2.80000	115.06595	2.83000	114.58993			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			2.86000	106.80075	2.82000	107.23127			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			2.93000	101.81882	2.93000	101.74042			0.00	0	0
Total EL36 SPOT									0.00	0	0
Total For EL36									0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	112.81878	2.25000	112.73818			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			9.50500	104.81303	9.57000	104.54723		513,270,000,000.00		54,000,000	27,000,000
Total EMM01 SPOT								513,270,000,000.00		54,000,000	27,000,000
Total For EMM01								513,270,000,000.00		54,000,000	27,000,000
EMM02 On 11/03/2021 Spot Bond			9.48500	104.63720	9.55000	104.34330		1,517,600,000,000.00		160,000,000	80,000,000
Total EMM02 SPOT								1,517,600,000,000.00		160,000,000	80,000,000

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 EMM02									1,517,600,000,000.00	160,000,000	80,000,000
EMM03 On 04/05/2024 Spot Bond			10.47000	102.08115	10.53000	101.70405			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			10.68500	97.60717	10.74500	97.36105			2,364,734,491,060.00	221,313,476	110,656,738
Total EMM04 SPOT									2,364,734,491,060.00	221,313,476	110,656,738
Total For EMM04									2,364,734,491,060.00	221,313,476	110,656,738
EMM05 On 17/04/2029 Spot Bond			10.95000	103.76206	11.01000	103.43303			0.00	0	2,666,666,400
Total EMM05 SPOT									0.00	0	2,666,666,400
Total For EMM05									0.00	0	2,666,666,400
EMM06 On 23/06/2025 Spot Bond			10.57000	101.79828	10.63000	101.52500			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				100.84313		100.77193			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				101.39646		101.32493			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				101.02490		100.95495			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				100.79642		100.72474			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				100.53490		100.46193			0.00	0	0
Total EPF008 SPOT									0.00	0	0
Total For EPF008									0.00	0	0
EPF009 On 30/03/2018 Spot Bond				100.08806		100.02182			0.00	0	0
Total EPF009 SPOT									0.00	0	0
Total For EPF009									0.00	0	0
EPF010 On 07/11/2019 Spot Bond				101.39133		101.31874			0.00	0	0
Total EPF010 SPOT									0.00	0	0
Total For EPF010									0.00	0	0
EPF011 On 01/09/2018 Spot Bond			100.00000	35.49859	100.00000	35.24123			0.00	0	0
Total EPF011 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 EPF01U										0.00	0	0
EPF02L On 01/09/2019 Spot Bond			100.00000	14.54022	100.00000	14.43481				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPFC2 On 06/09/2017 Spot Bond				100.66273		100.59468				0.00	0	0
Total EPFC27 SPOT										0.00	0	0
Total For EPFC27										0.00	0	0
EPFC2 On 04/05/2017 Spot Bond				101.23496		101.16891				0.00	0	0
Total EPFC28 SPOT										0.00	0	0
Total For EPFC28										0.00	0	0
EPFC2 On 06/11/2017 Spot Bond				101.32038		101.25297				0.00	0	0
Total EPFC29 SPOT										0.00	0	0
Total For EPFC29										0.00	0	0
EPFC3 On 02/03/2018 Spot Bond				100.93666		100.86895				0.00	0	0
Total EPFC30 SPOT										0.00	0	0
Total For EPFC30										0.00	0	0
EPFC3 On 06/09/2017 Spot Bond				100.63863		100.57021				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				101.85875		101.77418				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	96.67124	100.00000	95.92762				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				95.57377		95.49118				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS07 On 09/04/2018 Spot Bond			12.50500	96.29046	12.56000	96.14429				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				98.46324		98.38339				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	32.94524	100.00000	32.70110				0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	33.03724	100.00000	32.79242				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			101.14442			101.07125				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			101.15295			101.07606				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			101.20530			101.12803				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			101.27333			101.18823				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	106.70400	10.00000	106.62100				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
Total ERSA14 SPOT										0.00	0	0
Total For ERSA14										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond			101.10197			101.03168				0.00	0	0
Total ERSA15 SPOT										0.00	0	0
Total For ERSA15										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
Total ERSA16 SPOT										0.00	0	0
Total For ERSA16										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond			101.08852			101.01913				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				101.05926		100.99185				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				101.35830		101.28947				0.00	0	0
Total ERSA20 SPOT										0.00	0	0
Total For ERSA20										0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				101.14328		101.07020				0.00	0	0
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0
ERSA2:On 17/11/2025 Spot Bond				101.61115		101.54053				0.00	0	0
Total ERSA22 SPOT										0.00	0	0
Total For ERSA22										0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				101.13224		101.05989				0.00	0	0
Total ERSA23 SPOT										0.00	0	0
Total For ERSA23										0.00	0	0
ES18 On 20/04/2018 Spot Bond			8.20500	105.21317	8.26000	105.08849				0.00	0	41,590,000,000
Total ES18 SPOT										0.00	0	41,590,000,000
Total For ES18										0.00	0	41,590,000,000
ES18/R On 20/04/2018 Spot Bond			9.25000	104.18409	9.25000	104.10647				0.00	0	0
Total ES18/R204 SPOT										0.00	0	0
Total For ES18/R204										0.00	0	0
ES23 On 25/01/2023 Spot Bond			9.01500	106.23411	9.07000	105.90509		59,499,000,000.00			6,600,000	676,299,000
Total ES23 SPOT								59,499,000,000.00		6,600,000	6,600,000	676,299,000
Total For ES23								59,499,000,000.00		6,600,000	6,600,000	676,299,000
ES23/R On 25/01/2023 Spot Bond			10.00000	101.84990	10.00000	101.76757				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			9.68000	89.19209	9.74000	88.79387				0.00	0	16,440,940,200
Total ES26 SPOT										0.00	0	16,440,940,200
Total For ES26										0.00	0	16,440,940,200
ES26/R On 02/04/2026 Spot Bond			7.85000	100.02104	7.85000	99.95771				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES26/R186 SPOT									0.00	0	0
Total For ES26/R186									0.00	0	0
ES33 On 15/09/2033 Spot Bond			10.41500	77.65883	10.47000	77.24172			2,083,000,000,000.00	200,000,000	57,659,300,000
Total ES33 SPOT									2,083,000,000,000.00	200,000,000	57,659,300,000
Total For ES33									2,083,000,000,000.00	200,000,000	57,659,300,000
ES33/R On 15/09/2033 Spot Bond			7.50000	100.38087	7.50000	100.32064			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			10.56500	85.65984	10.62000	85.18233			0.00	0	31,209,000,000
Total ES42 SPOT									0.00	0	31,209,000,000
Total For ES42									0.00	0	31,209,000,000
ES42/R On 25/04/2042 Spot Bond			8.50000	103.72682	8.50000	103.65567			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				101.09602		101.02690			0.00	0	10,000,000
Total EXX01 SPOT									0.00	0	10,000,000
Total For EXX01									0.00	0	10,000,000
EXX02 On 19/05/2019 Spot Bond				99.28384		99.20353			0.00	0	30,000,000
Total EXX02 SPOT									0.00	0	30,000,000
Total For EXX02									0.00	0	30,000,000
FBJ20Z On 20/03/2020 Spot Bond				100.35694		100.28345			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				100.36800		100.29209			0.00	0	0
Total FBJ22Z SPOT									0.00	0	0
Total For FBJ22Z									0.00	0	0
FIF01U On 01/11/2018 Spot Bond			100.00000	32.60360	100.00000	32.35928			0.00	0	0
Total FIF01U SPOT									0.00	0	0
Total For FIF01U									0.00	0	0
FIF02U On 01/11/2018 Spot Bond			100.00000	32.70489	100.00000	32.45982			0.00	0	0
Total FIF02U SPOT									0.00	0	0
Total For FIF02U									0.00	0	0
FIF03U On 01/11/2018 Spot Bond			100.00000	32.83382	100.00000	32.58778			0.00	0	0
Total FIF03U SPOT									0.00	0	0
Total For FIF03U									0.00	0	0
FIF04U On 01/11/2018 Spot Bond			100.00000	32.96275	100.00000	32.71573			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	13.49471	100.00000	13.39358				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	10.71035	100.00000	10.63010				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				101.02671		100.95473				0.00	0	0
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFB06 On 25/08/2017 Spot Bond				100.88875		100.82005				0.00	0	0
Total FIFB06 SPOT										0.00	0	0
Total For FIFB06										0.00	0	0
FIFB07 On 27/11/2017 Spot Bond				100.87196		100.80033				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				100.86385		100.79063				0.00	0	0
Total FIFB08 SPOT										0.00	0	0
Total For FIFB08										0.00	0	0
FIFB09 On 27/06/2019 Spot Bond				100.17187		100.09837				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				100.86336		100.79097				0.00	0	0
Total FIFB10 SPOT										0.00	0	0
Total For FIFB10										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond				101.33735		101.26504				0.00	0	90,000,000
Total FIFB11 SPOT										0.00	0	90,000,000
Total For FIFB11										0.00	0	90,000,000
FIFB12 On 13/08/2020 Spot Bond				101.24440		101.17161				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	5.50563	100.00000	6.56629				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	0.41974	100.00000	0.41660				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	0.41974	100.00000	0.41660				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	12.27913	100.00000	12.18712				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	11.96070	100.00000	11.87107				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
FR2A4D 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			9.33000	101.09207	9.38500	100.93096				0.00	0	2,401,801,000
Total FRB05 SPOT										0.00	0	2,401,801,000
Total For FRB05										0.00	0	2,401,801,000
FRB09 On 10/06/2017 Spot Bond				100.53783		100.47375				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				101.45894		101.38693				0.00	0	120,000,000
Total FRB11 SPOT										0.00	0	120,000,000
Total For FRB11										0.00	0	120,000,000
FRB12 On 02/06/2024 Spot Bond				102.11621		102.04407				0.00	0	570,000,000
Total FRB12 SPOT										0.00	0	570,000,000
Total For FRB12										0.00	0	570,000,000
FRB13 On 02/06/2026 Spot Bond				96.85968		96.77591				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB13 SPOT									0.00	0	0
Total For FRB13									0.00	0	0
FRB14 On 02/06/2026 Spot Bond			10.80500	100.67876	10.87000	100.38135			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				101.58303		101.49809			0.00	0	80,000,000
Total FRB15 SPOT									0.00	0	80,000,000
Total For FRB15									0.00	0	80,000,000
FRB16 On 08/07/2025 Spot Bond				99.66717		102.28181			0.00	96,600,000	96,600,000
Total FRB16 SPOT									0.00	96,600,000	96,600,000
Total For FRB16									0.00	96,600,000	96,600,000
FRB17 On 08/01/2027 Spot Bond				99.79963		102.45057			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	10.78398	100.00000	13.37556			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				102.81641		102.72590			0.00	0	630,000,000
Total FRB18 SPOT									0.00	0	630,000,000
Total For FRB18									0.00	0	630,000,000
FRB19 On 14/04/2021 Spot Bond			11.50500	108.43916	11.57000	108.13061			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				104.02051		103.93197			0.00	0	0
Total FRB20 SPOT									0.00	0	0
Total For FRB20									0.00	0	0
FRB21 On 24/11/2021 Spot Bond				101.17274		101.08319			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				100.80783		100.71781			0.00	0	20,000,000
Total FRB22 SPOT									0.00	0	20,000,000
Total For FRB22									0.00	0	20,000,000
FRBC2 On 21/12/2018 Spot Bond			10.30500	105.96509	10.36000	105.79078			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				102.62779		102.55522			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 FRBC22 SPOT										0.00	0	500,000,000
Total For FRBC22										0.00	0	500,000,000
FRBI22 On 31/01/2022 Spot Bond			3.13000	141.06104	3.10000	141.13927				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			3.40000	277.51756	3.40000	277.29366				0.00	0	50,000,000
Total FRBI23 SPOT										0.00	0	50,000,000
Total For FRBI23										0.00	0	50,000,000
FRBI25 On 31/01/2025 Spot Bond			3.58000	115.51486	3.55000	115.66592				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			3.75000	158.88042	3.78000	158.30264				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			3.99000	194.58000	3.95000	195.37145				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			4.06000	89.37034	4.06000	89.29362				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			4.08000	92.48077	4.07000	92.58733				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	72.37655	8.93000	72.33225				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			10.05000	47.32364	10.05000	47.33751				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	46.68082	10.08000	46.69500				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	34.30999	100.00000	34.05573				0.00	0	61,000,000
Total FRC05U SPOT										0.00	0	61,000,000
Total For FRC05U										0.00	0	61,000,000
FRC06 On 31/12/2017 Spot Bond			100.00000	56.29742	100.00000	55.88480				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC06U SPOT										0.00	0	0
Total For FRC06U										0.00	0	0
FRC10:On 03/06/2021 Spot Bond				100.98620		100.89336				0.00	0	50,000,000
Total FRC107 SPOT										0.00	0	50,000,000
Total For FRC107										0.00	0	50,000,000
FRC10:On 20/06/2017 Spot Bond				100.41662		100.32981				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				100.36789		100.29157				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				100.39864		100.31571				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	98.00000	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	100.00000	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC11:On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC11:On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC12:On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC12:On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC12:On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC12:On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC123 On 20/06/2017 Spot Bond				100.39227		100.31071				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC124 On 20/09/2017 Spot Bond			6.00000	100.00000	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC125 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC127 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC128 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC129 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC130 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC131 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC132 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC133 On 20/09/2017 Spot Bond				100.49663		100.39252				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC134 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC135 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC136 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC137 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC138 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC139 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC140 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC141 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC142 On 20/09/2017 Spot Bond			100.09221	84.26852	100.09221	83.70506				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC143 On 20/09/2017 Spot Bond				100.36105		100.28619				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC144 On 20/09/2017 Spot Bond				103.22079		103.19089				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC145 On 20/09/2017 Spot Bond				100.39103		100.30970				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC150 On 20/09/2017 Spot Bond			5.76400	98.00000	5.76400	98.00000				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 FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15:On 20/12/2017 Spot Bond				100.39481		100.31268				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				100.36520		100.28945				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				100.37533		100.29740				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				100.47438		100.37508				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				100.36970		100.29298				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16:On 14/12/2018 Spot Bond			13.22500	80.20193	13.22500	80.11691				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				100.35180		100.27896				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				100.35218		100.27926				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16:On 20/03/2018 Spot Bond				100.48782		100.38571				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16:On 20/06/2018 Spot Bond				100.32028		100.24416				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC16:On 31/01/2025 Spot Bond			4.12500	111.14584	4.09500	111.28512				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17:On 20/06/2018 Spot Bond				100.37914		100.30040				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.37914		100.30040				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17: On 21/02/2018 Spot Bond				101.11534		101.03681				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17: On 30/06/2017 Spot Bond				100.10111		100.02521				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.37914		100.30040				0.00	0	130,000,000
Total FRC174 SPOT										0.00	0	130,000,000
Total For FRC174										0.00	0	130,000,000
FRC17: On 20/09/2018 Spot Bond				100.36030		100.28560				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.35317		100.28001				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17: On 06/08/2023 Spot Bond				101.67739		101.59056				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17: On 20/09/2020 Spot Bond				100.40383		100.31969				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18: On 06/08/2023 Spot Bond				112.39435		114.95789				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				100.45574		100.36047				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				100.45537		100.36018				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC185: On 20/03/2019 Spot Bond				100.37547		100.29754				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC188: On 20/03/2019 Spot Bond				100.37547		100.29754				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC189: On 02/04/2017 Spot Bond				100.00000	0.00000	99.93187				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC191: On 02/04/2019 Spot Bond				100.00009		99.92859				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC192: On 25/11/2020 Spot Bond			10.00000	106.70400	10.00000	106.62100				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC193: On 20/06/2024 Spot Bond				100.39311		100.31131				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC195: On 17/04/2017 Spot Bond				101.95954		101.88512				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC200: On 17/04/2017 Spot Bond				101.95954		101.88512				0.00	0	200,000,000
Total FRC202 SPOT										0.00	0	200,000,000
Total For FRC202										0.00	0	200,000,000
FRC202: On 06/05/2017 Spot Bond				101.48006		101.40398				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC204: On 06/05/2017 Spot Bond			8.75000	101.38545	8.75000	101.31316				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC205: On 20/06/2019 Spot Bond				100.94365		100.86895				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC206: On 20/09/2021 Spot Bond			100.00000	12.77876	100.00000	12.68612				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC207 On 20/09/2021 Spot Bond			100.00000	11.97987	100.00000	11.89303				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208 On 07/10/2020 Spot Bond				96.30660		98.99480				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC209 On 20/12/2019 Spot Bond			100.00000	18.37457	100.00000	18.24135				0.00	0	0
FRC210 On 20/12/2019 Spot Bond				100.38657		100.30622				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC210 On 29/10/2017 Spot Bond			100.00000	95.19233	100.00000	94.46008				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC211 On 07/05/2020 Spot Bond				101.41676		101.34277				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC212 On 04/06/2021 Spot Bond			100.00000	12.38244	100.00000	12.29267				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC213 On 07/11/2017 Spot Bond			100.00000	63.74451	100.00000	63.26685				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC214 On 07/11/2019 Spot Bond				101.41672		101.34273				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC215 On 07/11/2017 Spot Bond			100.00000	63.72770	100.00000	63.25016				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC216 On 07/11/2017 Spot Bond				101.41375		101.33992				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC217 On 07/11/2017 Spot Bond				101.35250		101.28206				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC219 On 04/11/2019 Spot Bond				101.44952		101.37516				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC220 On 04/11/2017 Spot Bond				101.37328		101.30305				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC221 On 31/01/2022 Spot Bond			3.46000	139.00182	3.43000	139.07472				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC222 On 20/05/2020 Spot Bond				101.08537		101.01092				0.00	0	0
Total FRC222 SPOT										0.00	0	0
Total For FRC222										0.00	0	0
FRC2229 On 30/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC229 SPOT										0.00	0	0
Total For FRC229										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
FRC231 On 25/06/2018 Spot Bond				100.16868		100.09715				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC233 On 31/01/2022 Spot Bond			4.32000	133.79624	4.29000	133.85601				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC234 On 20/12/2020 Spot Bond				100.54508		100.43037				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC235 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
FRC236 On 08/02/2020 Spot Bond				111.77284		111.89157				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC237 On 19/10/2020 Spot Bond				119.36366		119.46120				0.00	0	32,000,000
Total FRC237 SPOT										0.00	0	32,000,000
Total For FRC237										0.00	0	32,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC23(On 08/02/2020 Spot Bond				112.38128		112.50004			0.00	0	0
Total FRC238 SPOT									0.00	0	0
Total For FRC238									0.00	0	0
FRC23(On 19/10/2020 Spot Bond				120.22729		120.32248			0.00	0	0
Total FRC239 SPOT									0.00	0	0
Total For FRC239									0.00	0	0
FRC24(On 19/10/2020 Spot Bond				119.09969		119.18242			0.00	0	0
Total FRC240 SPOT									0.00	0	0
Total For FRC240									0.00	0	0
FRC24(On 08/02/2020 Spot Bond				111.70900		111.60698			0.00	0	0
Total FRC241 SPOT									0.00	0	0
Total For FRC241									0.00	0	0
FRC24(On 08/02/2020 Spot Bond				111.26569		111.38635			0.00	0	0
Total FRC242 SPOT									0.00	0	0
Total For FRC242									0.00	0	0
FRC24(On 19/10/2020 Spot Bond				104.04289		103.87949			0.00	0	0
Total FRC243 SPOT									0.00	0	0
Total For FRC243									0.00	0	0
FRC24(On 08/02/2020 Spot Bond				111.63527		111.72879			0.00	0	0
Total FRC244 SPOT									0.00	0	0
Total For FRC244									0.00	0	0
FRC24(On 19/10/2020 Spot Bond				104.00271		103.84101			0.00	0	0
Total FRC245 SPOT									0.00	0	0
Total For FRC245									0.00	0	0
FRC24(On 19/10/2020 Spot Bond				103.21855		103.08973			0.00	0	0
Total FRC246 SPOT									0.00	0	0
Total For FRC246									0.00	0	0
FRC24(On 08/02/2020 Spot Bond				111.29064		111.40008			0.00	0	0
Total FRC247 SPOT									0.00	0	0
Total For FRC247									0.00	0	0
FRC24(On 08/02/2020 Spot Bond				99.65010		99.75134			0.00	0	0
Total FRC248 SPOT									0.00	0	0
Total For FRC248									0.00	0	0
FRC24(On 19/10/2020 Spot Bond				117.28370		117.36898			0.00	0	0
Total FRC249 SPOT									0.00	0	0
Total For FRC249									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC25(On 19/10/2020 Spot Bond				97.00117		97.07117			0.00	0	0
Total FRC250 SPOT									0.00	0	0
Total For FRC250									0.00	0	0
FRC25 On 13/02/2022 Spot Bond				101.45439		101.36844			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				100.64430		100.56680			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				101.66559		101.58955			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			3.99000	135.76667	3.96000	135.83138			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			4.04000	135.46597	4.01000	135.52993			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			4.02000	135.58616	3.99000	135.65041			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				101.84051		101.75601			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				102.02650		101.93140			0.00	0	0
Total FRD013 SPOT									0.00	0	0
Total For FRD013									0.00	0	0
FRD01U On 22/12/2018 Spot Bond			100.00000	27.30659	100.00000	27.10862			0.00	0	0
Total FRD01U SPOT									0.00	0	0
Total For FRD01U									0.00	0	0
FRD09U On 26/06/2017 Spot Bond			100.00000	82.74953	100.00000	82.20030			0.00	0	0
Total FRD09U SPOT									0.00	0	0
Total For FRD09U									0.00	0	0
FRD13U On 31/12/2019 Spot Bond			100.00000	16.99534	100.00000	16.87077			0.00	0	0
Total FRD13U SPOT									0.00	0	0
Total For FRD13U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRD15I On 31/12/2021 Spot Bond			100.00000	11.96723	100.00000	11.87952			0.00	0	0
Total FRD15U SPOT									0.00	0	0
Total For FRD15U									0.00	0	0
FRI33 On 28/02/2033 Spot Bond			3.96000	83.20594	3.96000	83.13533			0.00	0	0
Total FRI33 SPOT									0.00	0	0
Total For FRI33									0.00	0	0
FRI38 On 31/01/2038 Spot Bond			3.96000	98.30460	3.96000	98.22067			0.00	0	0
Total FRI38 SPOT									0.00	0	0
Total For FRI38									0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				99.98045		99.92177			0.00	7,400,000,000	3,700,000,000
Total FRJ17 SPOT									0.00	7,400,000,000	3,700,000,000
Total For FRJ17									0.00	7,400,000,000	3,700,000,000
FRJ18 On 21/02/2018 Spot Bond				101.58040		101.51532			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				100.10596		100.09609			0.00	0	200,000,000
Total FRJ19 SPOT									0.00	0	200,000,000
Total For FRJ19									0.00	0	200,000,000
FRJ20 On 20/09/2020 Spot Bond				99.52041		99.45217			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				99.68594		99.61669			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				100.90140		100.83079			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				101.75593		101.68203			0.00	0	190,000,000
Total FRJ25 SPOT									0.00	0	190,000,000
Total For FRJ25									0.00	0	190,000,000
FRJ27 On 25/01/2027 Spot Bond				101.51679		101.44313			0.00	0	0
Total FRJ27 SPOT									0.00	0	0
Total For FRJ27									0.00	0	0
FRS01I On 13/05/2021 Spot Bond			100.00000	5.78672	100.00000	5.75339			0.00	0	0
Total FRS01U SPOT									0.00	0	0
Total For FRS01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS02l On 13/05/2021 Spot Bond			100.00000	5.78672	100.00000	5.75339			0.00	0	0
Total FRS02U SPOT									0.00	0	0
Total For FRS02U									0.00	0	0
FRS10l On 15/01/2024 Spot Bond			2.41800	111.29089	2.40800	111.55415			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS10l On 31/01/2038 Spot Bond			2.83000	117.66292	2.83000	117.57328			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS10l On 23/01/2024 Spot Bond			10.38000	102.01257	10.38000	101.92550			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS10l On 23/01/2024 Spot Bond			10.38000	102.01257	10.38000	101.92550			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS10l On 31/01/2038 Spot Bond			2.97000	115.02988	2.97000	114.94094			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS10l On 07/12/2033 Spot Bond			3.00000	220.09995	2.96000	221.04428			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS11l On 31/01/2038 Spot Bond			2.94000	115.58812	2.94000	115.49903			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS11l On 07/12/2033 Spot Bond			3.03000	219.26827	2.99000	220.20755			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS11l On 29/04/2019 Spot Bond				101.90531		101.81766			0.00	0	0
Total FRS113 SPOT									0.00	0	0
Total For FRS113									0.00	0	0
FRS11l On 31/01/2025 Spot Bond			3.38000	117.16634	3.35000	117.32191			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS11l On 31/03/2038 Spot Bond			3.13500	112.01673	3.13500	111.92860			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS119 On 31/01/2038 Spot Bond			3.13500	112.01673	3.13500	111.92860			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0
FRS120 On 07/12/2033 Spot Bond			3.15000	215.97967	3.11000	216.89908			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS121 On 07/12/2033 Spot Bond			3.20000	214.62725	3.16000	215.53849			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS122 On 31/01/2025 Spot Bond			2.91000	106.06627	2.88000	106.21210			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS123 On 07/12/2033 Spot Bond			3.23000	213.82077	3.19000	214.72718			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS124 On 31/01/2038 Spot Bond			4.04500	97.01094	4.04500	96.92744			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS126 On 31/03/2028 Spot Bond			3.49000	162.80085	3.52000	162.21057			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS127 On 31/01/2038 Spot Bond			3.86000	99.85364	3.86000	99.76920			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS129 On 31/03/2028 Spot Bond			3.48000	162.95384	3.51000	162.36308			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS130 On 11/11/2015 Spot Bond				112.91068					0.00	0	0
FRS130 On 11/05/2017 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FRS130 SPOT									0.00	0	0
Total For FRS130									0.00	0	0
FRS131 On 31/03/2028 Spot Bond			3.54000	162.03838	3.57000	161.45054			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS132 On 07/12/2033 Spot Bond			3.74000	200.66398	3.70000	201.49155			0.00	0	0
Total FRS132 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 FRS132										0.00	0	0
FRS13: On 24/03/2020 Spot Bond				95.20379		94.52495				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	100.95571	3.79000	100.87090				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS13: On 31/01/2038 Spot Bond			4.04500	97.01094	4.04500	96.92744				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS13: On 31/01/2038 Spot Bond			3.57000	104.51694	3.57000	104.43101				0.00	0	1,500,000,000
Total FRS136 SPOT										0.00	0	1,500,000,000
Total For FRS136										0.00	0	1,500,000,000
FRS13: On 31/03/2028 Spot Bond			3.35000	164.95772	3.38000	164.36058				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS13: On 07/12/2033 Spot Bond			3.51000	206.47027	3.47000	207.33252				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS14: On 31/03/2028 Spot Bond			3.48000	162.95384	3.51000	162.36308				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS14: On 31/03/2028 Spot Bond			3.48000	162.95384	3.51000	162.36308				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS14: On 21/05/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS144 SPOT										0.00	0	0
Total For FRS144										0.00	0	0
FRS14: On 31/03/2028 Spot Bond			3.77000	158.58338	3.80000	158.00655				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS14: On 31/01/2025 Spot Bond			3.68000	114.69894	3.65000	114.84779				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS14: On 31/01/2022 Spot Bond			3.16000	140.87239	3.13000	140.95012				0.00	0	0
Total FRS147 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 FRS147										0.00	0	0
FRS147 On 06/05/2021 Spot Bond				104.12800		102.97600				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			3.83000	157.69602	3.86000	157.12201				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS149 On 31/03/2028 Spot Bond			3.87000	157.10761	3.90000	156.53550				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS150 On 31/01/2025 Spot Bond			3.65000	114.94304	3.62000	115.09254				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS151 On 31/03/2028 Spot Bond			3.84000	157.54868	3.87000	156.97516				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			3.88000	156.96091	3.91000	156.38927				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS153 On 08/08/2017 Spot Bond				101.22272		101.15824				0.00	0	0
Total FRS154 SPOT										0.00	0	0
Total For FRS154										0.00	0	0
FRS154 On 19/09/2017 Spot Bond				100.31435		100.24980				0.00	0	0
Total FRS155 SPOT										0.00	0	0
Total For FRS155										0.00	0	0
FRS155 On 03/10/2017 Spot Bond				99.99998		99.93790				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			2.76000	287.61577	2.76000	287.39867				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			2.65000	289.39549	2.65000	289.17963				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			3.37000	277.98131	3.37000	277.75772				0.00	0	0
Total FRS43 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 FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			3.12000	141.12399	3.09000	141.20237				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				101.65379		101.58184				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.65000	144.11937	2.62000	144.20557				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				101.41891		101.34621				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	113.90975	2.81000	113.82316				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	87.83030	104.97509	87.18560				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	86.60573	101.07593	86.00722				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	84.70502	100.44759	84.12535				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	85.18320	100.76967	84.60401				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			2.52000	122.35147	2.48000	123.19358				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS82									0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.84000	121.75937	2.81000	121.92762			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				99.57831		99.57503			0.00	0	0
Total FRS86 SPOT									0.00	0	0
Total For FRS86									0.00	0	0
FRS87 On 31/01/2025 Spot Bond			2.87000	121.49896	2.84000	121.66650			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			3.56000	275.05989	3.56000	274.83443			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				101.34010		101.26901			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				100.88621		100.81336			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			7.87500	100.66635	7.90000	100.59230			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			8.25500	107.10115	8.31000	106.97518			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			8.49000	104.61336	8.55000	104.40172			0.00	0	0
Total FRX19 SPOT									0.00	0	0
Total For FRX19									0.00	0	0
FRX20 On 01/10/2020 Spot Bond			8.69500	100.20956	8.76000	99.94687			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			9.43500	93.20281	9.49000	92.89962			0.00	0	135,200,000
Total FRX23 SPOT									0.00	0	135,200,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRX23									0.00	0	135,200,000
FRX24 On 10/12/2024 Spot Bond			9.71000	108.87994	9.77000	108.46383			0.00	0	1,011,200,000
Total FRX24 SPOT									0.00	0	1,011,200,000
Total For FRX24									0.00	0	1,011,200,000
FRX26 On 01/10/2026 Spot Bond			10.12000	96.32375	10.18000	95.89480			0.00	0	550,000,000
Total FRX26 SPOT									0.00	0	550,000,000
Total For FRX26									0.00	0	550,000,000
FRX27 On 07/03/2027 Spot Bond			10.10000	101.28803	10.18000	100.71191			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			10.37000	97.29773	10.43000	96.80997			0.00	0	20,000,000
Total FRX30 SPOT									0.00	0	20,000,000
Total For FRX30									0.00	0	20,000,000
FRX31 On 21/02/2031 Spot Bond			10.46000	94.10468	10.52000	93.61416		2,803,280,000,000.00		268,000,000	174,000,000
Total FRX31 SPOT								2,803,280,000,000.00		268,000,000	174,000,000
Total For FRX31								2,803,280,000,000.00		268,000,000	174,000,000
FRX32 On 31/03/2032 Spot Bond			10.40000	100.98558	10.46000	100.44932			0.00	0	0
Total FRX32 SPOT									0.00	0	0
Total For FRX32									0.00	0	0
FRX45 On 14/04/2045 Spot Bond			11.03000	77.63633	11.06500	77.33688			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				100.32467		100.25766			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				100.40220		100.33353			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				100.68940		100.61892			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				100.36030		100.28560			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				100.40900		100.32380			0.00	0	0
Total FS1D1 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 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				100.90174		100.83472				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.91387		100.84521				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				101.03412		100.96335				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				101.06254		100.98972				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				101.18747		101.10563				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	9.54383	100.00000	9.47231				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	1.60119	100.00000	1.58919				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS3D1U										0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	52.96843	100.00000	52.58441				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	8.88663	100.00000	8.82220				0.00	0	0
Total FS4A2U SPOT										0.00	0	0
Total For FS4A2U										0.00	0	0
FS4A3L On 20/03/2022 Spot Bond			100.00000	1.49093	100.00000	1.48012				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	16.08476	100.00000	15.96557				0.00	0	0
Total FS5A1U SPOT										0.00	0	0
Total For FS5A1U										0.00	0	0
FS5A2L On 20/04/2021 Spot Bond			100.00000	2.69858	100.00000	2.67858				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	0.45275	100.00000	0.44939				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/02/2021 Spot Bond			100.00000	4.21652	100.00000	4.18528				0.00	0	0
Total FS5A4U 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 FS5A4U										0.00	0	0
FS5A5L On 20/02/2042 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/02/2021 Spot Bond			100.00000	4.21652	100.00000	4.18528				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/02/2021 Spot Bond			100.00000	4.21652	100.00000	4.18528				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/02/2021 Spot Bond			100.00000	4.21652	100.00000	4.18528				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/02/2021 Spot Bond			100.00000	4.21652	100.00000	4.18528				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				102.02741		101.95130				0.00	0	0
Total GBL02 SPOT										0.00	0	0
Total For GBL02										0.00	0	0
GFC04 On 11/04/2017 Spot Bond			9.17500	99.79931	9.20000	104.45290				0.00	0	0
Total GFC04 SPOT										0.00	0	0
Total For GFC04										0.00	0	0
GH31A On 25/02/2042 Spot Bond				101.00324		100.93690				0.00	0	0
Total GH31A1 SPOT										0.00	0	0
Total For GH31A1										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.85491		100.78502				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				100.86438		100.79367				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				100.92589		100.84986				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				101.00151		100.91895				0.00	0	0
Total GH31C 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 GH31C										0.00	0	0
GH31D On 25/02/2042 Spot Bond				101.04874		100.96209				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0
GPT40 On 06/06/2017 Spot Bond				100.68164		100.61774				0.00	0	0
Total GPT40 SPOT										0.00	0	0
Total For GPT40										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	16.48323	100.00000	16.36372				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	58.39618	100.00000	57.97281				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	29.02725	100.00000	28.81680		700,000,000,000,000.00		27,000,000,000	27,000,000,000	
Total GRB03U SPOT								10,000,000,000,000.00		27,000,000,000	27,000,000,000	
Total For GRB03U								10,000,000,000,000.00		27,000,000,000	27,000,000,000	
GRB04 On 15/05/2020 Spot Bond			100.00000	14.29210	100.00000	14.18501				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	22.34770	100.00000	22.18568				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	14.84209	100.00000	14.73449				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	3.51547	100.00000	3.49550				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	75.41322	100.00000	74.94867				0.00	0	0
Total GRB10U 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 GRB10U										0.00	0	0
GRB11 On 31/01/2018 Spot Bond			100.00000	56.24758	100.00000	55.92805				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	38.94098	100.00000	38.81142				0.00	0	0
Total GRB12U SPOT										0.00	0	0
Total For GRB12U										0.00	0	0
GRB13 On 31/01/2019 Spot Bond			100.00000	28.12379	100.00000	27.96402				0.00	0	0
Total GRB13U SPOT										0.00	0	0
Total For GRB13U										0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	17.30710	100.00000	17.24952				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	14.06190	100.00000	13.98201				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	7.69205	100.00000	7.66645				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	7.05770	100.00000	7.01761				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	3.42249	100.00000	3.41110				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	3.51547	100.00000	3.49550				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	17.17375	100.00000	17.01608				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	12.36339	100.00000	12.24988				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	9.87371	100.00000	9.78306				0.00	0	0
Total GRB22U 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 GRB22U										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				101.93994		101.87315				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				101.74028		101.66667				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				101.83290		101.75513				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				100.81707		100.74997				0.00	0	1,840,000,000
Total GRT06 SPOT										0.00	0	1,840,000,000
Total For GRT06										0.00	0	1,840,000,000
GRT07 On 21/02/2024 Spot Bond				101.42552		101.35217				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				100.23863		100.16826				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				102.26454		102.19624				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				101.20933		101.13860				0.00	0	0
Total GRT10 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 GRT10										0.00	0	0
GRT11 On 13/05/2021 Spot Bond				101.20588		101.13320				0.00	0	0
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/03/2020 Spot Bond				100.59234		100.52073				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond				101.87596		101.80585				0.00	0	0
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond				100.47925		100.40680				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				102.34277		102.27363				0.00	0	1,500,000,000
Total GRT15 SPOT										0.00	0	1,500,000,000
Total For GRT15										0.00	0	1,500,000,000
GRT16 On 17/10/2021 Spot Bond				101.90549		101.83324				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			9.71500	106.74556	9.77000	106.39715				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				100.51118		100.44147				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				100.52748		100.45526				0.00	0	90,000,000
Total GRT19 SPOT										0.00	0	90,000,000
Total For GRT19										0.00	0	90,000,000
GRT20 On 03/04/2024 Spot Bond				100.27048		100.19770				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			10.22000	97.83753	10.28000	97.46679				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00005	100.00000	0.00005				0.00	0	0
Total GRX01U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRX01U										0.00	0	0
HC1M1 On 30/04/2017 Spot Bond				113.35753		113.25685				0.00	0	0
Total HC1M1 SPOT										0.00	0	0
Total For HC1M1										0.00	0	0
HC1M2 On 30/08/2017 Spot Bond				108.39041		108.28767				0.00	0	0
Total HC1M2 SPOT										0.00	0	0
Total For HC1M2										0.00	0	0
HC1M3 On 30/04/2017 Spot Bond				103.89522		103.81685				0.00	0	0
Total HC1M3 SPOT										0.00	0	0
Total For HC1M3										0.00	0	0
HC2T1 On 05/10/2017 Spot Bond				99.95529		99.88825				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				100.14735		100.01468				0.00	0	0
Total HC3T1 SPOT										0.00	0	0
Total For HC3T1										0.00	0	0
HC4T1 On 15/12/2017 Spot Bond				100.44974		100.38017				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	17.20202	100.00000	17.07311				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				100.51708		100.44651				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				101.46153		101.39169				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				100.56906		100.49575				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				99.81305		101.96828				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				99.81067		101.98962				0.00	0	0
Total HILB06 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 HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond				99.80838		102.01343				0.00	0	0
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HM1B8 On 19/07/2048 Spot Bond			100.00000	10.37154	100.00000	10.29469				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	10.37154	100.00000	10.29469				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	11.00227	100.00000	10.92074				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	11.00227	100.00000	10.92074				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	11.81320	100.00000	11.72566				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	11.81320	100.00000	11.72566				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	12.80434	100.00000	12.70946				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HMS1B3									0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B7 SPOT									0.00	0	0
Total For HMS1B7									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1C2 SPOT									0.00	0	0
Total For HMS1C2									0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1D2 SPOT									0.00	0	0
Total For HMS1D2									0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1E2 SPOT									0.00	0	0
Total For HMS1E2									0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0
HMS1G On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	106.70400	10.00000	106.62100			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				101.17612		101.09511			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				101.33793		101.26614			0.00	0	0
Total HPF07 SPOT									0.00	0	0
Total For HPF07									0.00	0	0
HPF08 On 15/04/2019 Spot Bond				102.19567		102.11288			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				102.01968		101.94005			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				101.06708		100.99925			0.00	0	0
Total HPF10 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 HPF10									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.52000	105.14793	8.58000	104.90042			0.00	0	9,968,591,000
Total HWAY20 SPOT									0.00	0	9,968,591,000
Total For HWAY20									0.00	0	9,968,591,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	17.27184	100.00000	17.15617			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			2.80000	286.97186	2.80000	286.75430			0.00	0	13,400,000,000
Total HWAY23 SPOT									0.00	0	13,400,000,000
Total For HWAY23									0.00	0	13,400,000,000
HWAY2 On 07/12/2024 Spot Bond			2.51000	297.71602	2.51000	297.49734			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			2.86000	100.00926	2.86000	99.93321			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			10.46000	91.96665	10.51500	91.48675			0.00	0	3,086,000,000
Total HWAY34 SPOT									0.00	0	3,086,000,000
Total For HWAY34									0.00	0	3,086,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.62828	100.00000	10.55710			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			10.45000	91.84972	10.50500	91.36264		20,900,000,000,000.00	2,000,000,000	1,102,800,000	
Total HWAY35 SPOT								20,900,000,000,000.00	2,000,000,000	1,102,800,000	
Total For HWAY35								20,900,000,000,000.00	2,000,000,000	1,102,800,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.62824	100.00000	10.55706		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				101.86762		101.79786			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				100.40578		100.33592			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	21.33146	100.00000	21.17681		200,000,000,000,000.00	2,000,000,000	1,000,000,000	
Total HWF10U SPOT								200,000,000,000,000.00	2,000,000,000	1,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWF10U									10,000,000,000,000.00	2,000,000,000	1,000,000,000
HWY02 On 25/11/2020 Spot Bond			10.00000	106.70400	10.00000	106.62100			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			2.23000	127.19234	2.20000	127.37591			80,531,544,000,000.00	36,112,800,000	64,626,700,000
Total I2025 SPOT									10,531,544,000,000.00	36,112,800,000	64,626,700,000
Total For I2025									10,531,544,000,000.00	36,112,800,000	64,626,700,000
I2029 On 31/03/2029 Spot Bond			2.23000	99.25052	2.23000	99.17998			32,334,554,000,000.00	14,499,800,000	51,014,500,000
Total I2029 SPOT									12,334,554,000,000.00	14,499,800,000	51,014,500,000
Total For I2029									12,334,554,000,000.00	14,499,800,000	51,014,500,000
I2033 On 28/02/2033 Spot Bond			2.23000	104.85235	2.23000	104.77792			137,070,964,000,000.00	61,466,800,000	74,614,300,000
Total I2033 SPOT									17,070,964,000,000.00	61,466,800,000	74,614,300,000
Total For I2033									17,070,964,000,000.00	61,466,800,000	74,614,300,000
I2038 On 31/01/2038 Spot Bond			2.21000	130.22251	2.21000	130.12991			118,610,258,000,000.00	53,669,800,000	161,555,600,000
Total I2038 SPOT									18,610,258,000,000.00	53,669,800,000	161,555,600,000
Total For I2038									18,610,258,000,000.00	53,669,800,000	161,555,600,000
I2046 On 31/03/2046 Spot Bond			2.22000	128.72959	2.22000	128.63819			3,149,736,000,000.00	1,418,800,000	82,499,400,000
Total I2046 SPOT									3,149,736,000,000.00	1,418,800,000	82,499,400,000
Total For I2046									3,149,736,000,000.00	1,418,800,000	82,499,400,000
I2050 On 31/12/2050 Spot Bond			2.23000	137.78982	2.22000	138.00835			20,491,024,000,000.00	9,188,800,000	115,839,719,854
Total I2050 SPOT									10,491,024,000,000.00	9,188,800,000	115,839,719,854
Total For I2050									10,491,024,000,000.00	9,188,800,000	115,839,719,854
IBL22 On 15/03/2018 Spot Bond			8.42500	101.90466	8.45000	101.81334			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			2.72000	143.66864	2.69000	143.75365			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	99.94437			0.00	3,000,000,000	1,000,000,000
Total IBL38 SPOT									0.00	3,000,000,000	1,000,000,000
Total For IBL38									0.00	3,000,000,000	1,000,000,000
IBL39 On 02/04/2018 Spot Bond			8.54500	100.22957	8.57000	100.13696			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				100.60554		100.54052			0.00	4,800,000,000	2,400,000,000
Total IBL42 SPOT									0.00	4,800,000,000	2,400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL42										0.00	4,800,000,000	2,400,000,000
IBL43/J On 25/11/2020 Spot Bond			10.00000	106.70400	10.00000	106.62100				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			8.93500	100.78382	8.99000	100.62584				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			9.30000	96.61259	9.36000	96.39969				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			8.73500	98.70971	8.76000	98.61697				0.00	0	5,850,000,000
Total IBL49 SPOT										0.00	0	5,850,000,000
Total For IBL49										0.00	0	5,850,000,000
IBL49/F On 02/04/2018 Spot Bond			7.34000	100.01496	7.34000	99.95567				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			9.29000	100.95118	9.35000	100.70677				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				101.02955		100.95958				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			8.71500	100.62567	8.77000	100.48681				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				101.58952		101.51591				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			8.67500	102.03479	8.73000	101.86866				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			9.87500	103.11647	9.93000	102.76112				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				100.81322		100.74805				0.00	0	0
Total IBL61 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL61									0.00	0	0
IBL62 On 24/04/2017 Spot Bond				101.59607		101.53197			0.00	0	0
Total IBL62 SPOT									0.00	0	0
Total For IBL62									0.00	0	0
IBL63 On 29/07/2017 Spot Bond				101.51700		101.45162			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				100.97530		100.90577			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				101.52065		101.45159			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				100.64370		100.57551			0.00	0	0
Total IBL66 SPOT									0.00	0	0
Total For IBL66									0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.45000	139.06371	3.42000	139.13678			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				100.13467		100.16139			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	45.60928	100.00000	45.27130			0.00	0	0
Total IBL69U SPOT									0.00	0	0
Total For IBL69U									0.00	0	0
IBL73 On 19/08/2018 Spot Bond				101.14698		101.07824			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				101.04652		100.97500			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				101.33826		101.27107			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				100.87383		100.80230			0.00	0	0
Total IBL77 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 IBL77										0.00	0	0
IBL78 On 25/11/2022 Spot Bond			9.92500	104.01779	9.98000	103.70021				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			8.50500	104.26871	8.56000	104.10394				0.00	0	0
Total IBL79 SPOT										0.00	0	0
Total For IBL79										0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	32.21423	100.00000	31.97284				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	13.93924	100.00000	13.83479				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				101.57972		101.50956				0.00	0	0
Total IBL82 SPOT										0.00	0	0
Total For IBL82										0.00	0	0
IBL83 On 22/03/2019 Spot Bond				100.29355		100.22247				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	24.42836	100.00000	24.24733				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				101.41922		101.34984				0.00	0	0
Total IBL85 SPOT										0.00	0	0
Total For IBL85										0.00	0	0
IBL86 On 20/05/2021 Spot Bond				101.06829		100.99507				0.00	0	0
Total IBL86 SPOT										0.00	0	0
Total For IBL86										0.00	0	0
IBL87 On 20/05/2019 Spot Bond			8.80500	105.38834	8.86000	105.20673				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			9.24500	107.41972	9.31000	107.11513				0.00	0	0
Total IBL88 SPOT										0.00	0	0
Total For IBL88										0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	17.08252	100.00000	16.96810				0.00	0	0
Total IBL88/R208 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 IBL88/R208									0.00	0	0
IBL89 On 26/05/2021 Spot Bond				100.91714		100.83880			0.00	0	0
Total IBL89 SPOT									0.00	0	0
Total For IBL89									0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	23.47337	100.00000	23.29748			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				100.78432		100.71379			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				99.79026		101.93544			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				101.02081		100.95229			0.00	0	0
Total IBL93 SPOT									0.00	0	0
Total For IBL93									0.00	0	0
IBL94 On 06/09/2019 Spot Bond				100.92380		100.85153			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				100.53191		100.45934			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				100.29251		100.22194			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				99.99996		99.93191			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				99.99985		99.92850			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			8.67500	104.77570	8.73000	104.57807			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	0.04171	100.00000	0.04143			0.00	0	0
Total IDC01U 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 IDC01U										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				101.43926		101.37035				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			9.56500	100.10832	9.63000	99.84346				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				100.87513		100.80646				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				100.82664		100.75601				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			10.52000	98.39659	10.58000	98.01373				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				101.20916		101.13842				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			11.35000	103.85100	11.41000	103.34763				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				100.69521		100.62377				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				100.70485		100.63235				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			10.62000	104.57105	10.68000	104.12247				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	102.27773	5.00000	102.23612				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	100.21548	4.00000	100.18313				0.00	0	0
Total IDCP05 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 IDCP05										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	101.84475	4.00000	101.81151				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			8.92000	101.61293	8.98000	101.21376				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			7.95500	106.85959	8.02000	106.56663				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	7.65815	100.00000	7.60263				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	94.24084	100.00000	93.50649				0.00	0	0
Total IN269U SPOT										0.00	0	0
Total For IN269U										0.00	0	0
IN272U On 10/11/2017 Spot Bond			100.00000	62.26390	100.00000	61.79732				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	5.53999	100.00000	5.50852				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	10.12928	100.00000	10.05504				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	16.71361	100.00000	16.58837				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	24.08539	100.00000	23.90690				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	10.23991	100.00000	10.17171				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	13.37059	100.00000	13.27365				0.00	0	0
Total IN306U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN306U										0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	29.63928	100.00000	29.42440				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	84.51583	100.00000	83.95364				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	84.89431	100.00000	84.34065				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	13.76360	100.00000	13.66046				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	13.58822	100.00000	13.48971				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN330U On 18/04/2017 Spot Bond			100.00000	98.80771	100.00000	98.03375				0.00	0	0
Total IN330U SPOT										0.00	0	0
Total For IN330U										0.00	0	0
IN331U On 04/12/2019 Spot Bond			100.00000	17.71271	100.00000	17.58429				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	9.23828	100.00000	9.17130				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	12.59113	100.00000	12.49984				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	60.01360	100.00000	59.57850				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	60.14947	100.00000	59.71338				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	8.30550	100.00000	8.25048				0.00	0	0
Total IN342U 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 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	9.19476	100.00000	9.13317				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	46.82300	100.00000	46.47601				0.00	0	0
Total IN346U SPOT										0.00	0	0
Total For IN346U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	13.24211	100.00000	13.15390				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	99.63099	100.00000	98.54015				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	1.48371	100.00000	1.47296				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.32695		100.24738				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	100.00000	6.50000	99.94661				0.00	0	0
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0
ING196 On 30/06/2027 Spot Bond				84.54965		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	106.70400	10.00000	106.62100				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				100.32041		100.24246				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				104.28762		104.21742				0.00	0	0
Total ING232 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 ING232									0.00	0	0
ING335 On 15/08/2019 Spot Bond				95.08713		95.01979			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				101.56772		101.47482			0.00	0	0
Total INLV01 SPOT									0.00	0	0
Total For INLV01									0.00	0	0
INLV02 On 20/10/2025 Spot Bond				102.22157		102.13296			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				101.58122		101.48752			0.00	0	100,000,000
Total INLV03 SPOT									0.00	0	100,000,000
Total For INLV03									0.00	0	100,000,000
INLV04 On 11/02/2021 Spot Bond			11.60500	105.30603	11.67000	105.00520			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	106.70400	10.00000	106.62100			0.00	0	0
Total IPF01/JIBAR SPOT									0.00	0	0
Total For IPF01/JIBAR									0.00	0	0
IPF03 On 13/04/2017 Spot Bond				101.98296		101.91160			0.00	0	0
Total IPF03 SPOT									0.00	0	0
Total For IPF03									0.00	0	0
IPF06 On 13/04/2017 Spot Bond			8.67500	104.15246	8.70000	104.07750			0.00	0	0
Total IPF06 SPOT									0.00	0	0
Total For IPF06									0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.04884		99.98310			0.00	0	0
Total IPF07 SPOT									0.00	0	0
Total For IPF07									0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00010		99.93133			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				100.00017		99.93044			0.00	0	60,000,000
Total IPF09 SPOT									0.00	0	60,000,000
Total For IPF09									0.00	0	60,000,000
IPF11 On 15/10/2015 Spot Bond				102.25522					0.00	0	0
IPF11 On 15/10/2018 Spot Bond			100.00000	34.16040	100.00000	33.90726			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF11 SPOT										0.00	0	0
Total For IPF11										0.00	0	0
IPF12 On 15/04/2018 Spot Bond				101.88016		101.80989				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				100.70126		100.62917				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				100.41396		100.34329				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				100.42536		100.35266				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				100.43220		100.35828				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				100.29499		100.22350				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				100.29820		100.22591				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				100.30141		100.22831				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				100.41313		100.34262				0.00	0	0
Total IPF20 SPOT										0.00	0	0
Total For IPF20										0.00	0	0
IPF21 On 17/03/2022 Spot Bond				100.42773		100.35462				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				101.41439		101.35010				0.00	0	0
Total IPFC13 SPOT										0.00	0	0
Total For IPFC13										0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.63500	102.56154	9.70000	102.26534				0.00	0	1,850,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IPL10 SPOT									0.00	0	1,850,000,000
Total For IPL10									0.00	0	1,850,000,000
IPL11 On 24/05/2022 Spot Bond				100.98833		100.91350			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			8.47500	100.72694	8.50000	100.64763			0.00	0	0
Total IPL6 SPOT									0.00	0	0
Total For IPL6									0.00	0	0
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	70.50617	100.00000	70.11877			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				99.95451		99.88627			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	45.96128	100.00000	45.62069			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				100.13441		100.06450			0.00	0	280,000,000
Total IPL8 SPOT									0.00	0	280,000,000
Total For IPL8									0.00	0	280,000,000
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	12.21476	100.00000	12.12424			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				101.04327		100.97185			0.00	0	70,000,000
Total IPL9 SPOT									0.00	0	70,000,000
Total For IPL9									0.00	0	70,000,000
IV015 On 20/09/2022 Spot Bond				100.67787		100.60293			0.00	0	0
Total IV015 SPOT									0.00	0	0
Total For IV015									0.00	0	0
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IV016 SPOT									0.00	0	0
Total For IV016									0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.46888	2.75000	100.44614			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			5.39000	136.51477	5.42000	136.00926			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	99.92384				0.00	0	0
Total IV022 SPOT										0.00	0	0
Total For IV022										0.00	0	0
IV023 On 11/07/2022 Spot Bond				99.79575		102.14313				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				101.86441		101.78495				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				98.87254		98.78879				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				98.86258		98.78030				0.00	0	10,000,000
Total IV026 SPOT										0.00	0	10,000,000
Total For IV026										0.00	0	10,000,000
IV030 On 31/01/2025 Spot Bond			4.23000	110.32564	4.20000	110.46274				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			4.23000	110.32564	4.20000	110.46274				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				100.60003		100.51773				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				101.93331		101.85431				0.00	0	30,000,000
Total IV032 SPOT										0.00	0	30,000,000
Total For IV032										0.00	0	30,000,000
IV033 On 11/02/2021 Spot Bond				101.56797		101.47509				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			11.50500	104.66230	11.57000	104.36327				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				99.87486		99.78132				0.00	0	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IV035 SPOT									0.00	0	50,000,000
Total For IV035									0.00	0	50,000,000
IV036 On 22/07/2021 Spot Bond				102.23684		102.14364			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				100.34739		100.25452			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			4.90000	130.41250	4.87000	130.46394			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				100.05725		100.05928			0.00	0	0
Total IV040 SPOT									0.00	0	0
Total For IV040									0.00	0	0
IV041 On 29/09/2021 Spot Bond			11.85500	100.54955	11.92000	100.23339			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				101.34209		101.24927			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			11.74500	107.19735	11.81000	106.86473			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				101.96834		101.87607			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			5.15000	128.98455	5.12000	129.03254			0.00	0	0
Total IV045 SPOT									0.00	0	0
Total For IV045									0.00	0	0
IV057U On 14/07/2018 Spot Bond			100.00000	39.85799	100.00000	39.56262			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			9.30500	110.25599	9.36000	110.11553		2,605,400,000,000.00		280,000,000	140,000,000
Total IV08 SPOT								2,605,400,000,000.00		280,000,000	140,000,000
Total For IV08								2,605,400,000,000.00		280,000,000	140,000,000
IV09 On 30/04/2018 Spot Bond				102.65527		102.57186			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 IV09 SPOT									0.00	0	500,000,000
Total For IV09									0.00	0	500,000,000
IV100U On 19/12/2022 Spot Bond			100.00000	1.90729	100.00000	1.89646			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			4.14000	153.20124	4.17000	152.64164			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA667 On 06/04/2017 Spot Bond			7.60000	99.83370	7.60000	99.81295		9,120,000,000,000.00	1,200,000,000	300,000,000	
Total IVA667 SPOT								9,120,000,000,000.00	1,200,000,000	300,000,000	
Total For IVA667								9,120,000,000,000.00	1,200,000,000	300,000,000	
IVA668 On 13/04/2017 Spot Bond			7.60000	99.68864	7.60000	99.66796		18,240,000,000,000.00	2,400,000,000	800,000,000	
Total IVA668 SPOT								18,240,000,000,000.00	2,400,000,000	800,000,000	
Total For IVA668								18,240,000,000,000.00	2,400,000,000	800,000,000	
IVA672 On 11/05/2017 Spot Bond			7.70000	99.10103	7.70000	99.08032		0.00	0	0	
Total IVA672 SPOT								0.00	0	0	
Total For IVA672								0.00	0	0	
IVA673 On 18/05/2017 Spot Bond			7.70000	98.95622	7.70000	98.93556		0.00	0	0	
Total IVA673 SPOT								0.00	0	0	
Total For IVA673								0.00	0	0	
IVA676 On 08/06/2017 Spot Bond			7.85000	98.49598	7.85000	98.47512		9,420,000,000,000.00	1,200,000,000	400,000,000	
Total IVA676 SPOT								9,420,000,000,000.00	1,200,000,000	400,000,000	
Total For IVA676								9,420,000,000,000.00	1,200,000,000	400,000,000	
IVA677 On 15/06/2017 Spot Bond			7.85000	98.35014	7.85000	98.32934		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			100.00000	79.52070	100.00000	79.00433		0.00	0	0	
Total IVA680 SPOT								0.00	0	0	
Total For IVA680								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	106.70400	10.00000	106.62100		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			100.82806			100.75803		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				99.73943		101.85918				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				99.78928		101.94631				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				101.87104		101.80115				0.00	0	150,000,000
Total IVC021 SPOT										0.00	0	150,000,000
Total For IVC021										0.00	0	150,000,000
IVC027 On 03/04/2019 Spot Bond				99.99999		99.92977				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC029 On 24/04/2017 Spot Bond				101.65045		101.58182				0.00	0	0
Total IVC029 SPOT										0.00	0	0
Total For IVC029										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.09138		100.02273				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				100.09350		100.02324				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				95.31389		95.22812				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			9.27500	101.98064	9.33000	101.79253				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	25.23313	100.00000	25.06412				0.00	0	0
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	25.58922	100.00000	25.39959				0.00	0	500,000,000
Total IVC038 SPOT										0.00	0	500,000,000
Total For IVC038										0.00	0	500,000,000
IVC040 On 24/07/2021 Spot Bond			9.37500	101.66998	9.44000	101.36657				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				101.58060		101.50863				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				101.81379		101.74587				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				101.76530		101.69514				0.00	0	100,000,000
Total IVC048 SPOT										0.00	0	100,000,000
Total For IVC048										0.00	0	100,000,000
IVC049 On 21/11/2019 Spot Bond				101.04889		100.97527				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				100.78692		100.71355				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				101.51267		101.43895				0.00	0	80,000,000
Total IVC051 SPOT										0.00	0	80,000,000
Total For IVC051										0.00	0	80,000,000
IVC053 On 11/02/2018 Spot Bond				101.26940		101.19505				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				100.17608		100.10133				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				101.58122		101.50803				0.00	0	0
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond				100.00012		99.92798				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
IVC063 On 07/08/2020 Spot Bond				101.47642		101.39912				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC064 On 15/09/2018 Spot Bond				100.69053		100.61777				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				100.62185		100.54720				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC066 On 18/09/2016 Spot Bond				100.45813						0.00	0	0
IVC066 On 18/09/2017 Spot Bond			100.00000	84.73386	100.00000	84.16518				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				101.38849		101.31744				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				102.39666		102.32353				0.00	0	0
Total IVC070 SPOT										0.00	0	0
Total For IVC070										0.00	0	0
IVC075 On 21/04/2019 Spot Bond				101.84522		101.76916				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				101.63148		101.55986				0.00	0	0
Total IVC077 SPOT										0.00	0	0
Total For IVC077										0.00	0	0
IVC078 On 23/05/2017 Spot Bond				101.01104		100.93662				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				101.01104		100.93662				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				102.00118		101.92611				0.00	0	0
Total IVC081 SPOT										0.00	0	0
Total For IVC081										0.00	0	0
IVC082 On 15/07/2019 Spot Bond			100.00000	16.28540	100.00000	16.16472				0.00	0	0
Total IVC082 SPOT										0.00	0	0
Total For IVC082										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC083 On 29/07/2019 Spot Bond				101.68365		101.60671			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				101.30650		101.23856			0.00	0	0
Total IVC086 SPOT									0.00	0	0
Total For IVC086									0.00	0	0
IVC087 On 07/10/2018 Spot Bond				99.84665		101.87424			0.00	0	0
Total IVC087 SPOT									0.00	0	0
Total For IVC087									0.00	0	0
IVC088 On 12/04/2019 Spot Bond				99.80130		101.83974			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				101.46307		101.39567			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				101.48838		101.41974			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				101.00361		100.92755			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				100.96248		100.88969			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			10.22500	105.56603	10.29000	105.23910			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				100.03115		100.04926			0.00	0	0
Total IVC097 SPOT									0.00	0	0
Total For IVC097									0.00	0	0
IVC098 On 14/06/2018 Spot Bond			8.67500	103.01681	8.73000	102.88275			0.00	0	0
Total IVC098 SPOT									0.00	0	0
Total For IVC098									0.00	0	0
IVC101 On 24/01/2019 Spot Bond				101.63720		101.56915			0.00	0	0
Total IVC101 SPOT									0.00	0	0
Total For IVC101									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC102 On 31/01/2020 Spot Bond				101.74964		101.66816			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				100.03318		100.05005			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				100.68018		100.60504			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				100.54534		100.47072			0.00	0	0
Total IVC106 SPOT									0.00	0	0
Total For IVC106									0.00	0	0
IVC68U On 07/12/2021 Spot Bond			100.00000	3.90251	100.00000	3.88035			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	57.22528	100.00000	56.81040			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	39.78052	100.00000	39.49211			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	5.64084	100.00000	5.60880			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	2.48818	100.00000	2.47404			0.00	0	0
Total IVC84U SPOT									0.00	0	0
Total For IVC84U									0.00	0	0
IVC85U On 12/08/2022 Spot Bond			100.00000	2.43674	100.00000	2.42290			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	2.06565	100.00000	2.05392			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	3.93975	100.00000	3.91737			0.00	0	0
Total IVC95U SPOT									0.00	0	0
Total For IVC95U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC96U On 02/12/2022 Spot Bond			100.00000	1.96987	100.00000	1.95868				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2022 Spot Bond			100.00000	1.92549	100.00000	1.91455				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
JAS01 On 31/01/2018 Spot Bond				101.81729		101.73250				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
KAP001 On 13/06/2017 Spot Bond				100.62698		100.55836				0.00	0	10,000,000,000
Total KAP001 SPOT										0.00	0	10,000,000,000
Total For KAP001										0.00	0	10,000,000,000
KAP002 On 13/06/2019 Spot Bond				100.54762		100.47267				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond				100.72617		100.65128				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP005 On 29/06/2018 Spot Bond				100.02317		100.04623				0.00	0	0
Total KAP005 SPOT										0.00	0	0
Total For KAP005										0.00	0	0
KAP006 On 29/06/2021 Spot Bond				100.03048		100.04900				0.00	0	955,000,000
Total KAP006 SPOT										0.00	0	955,000,000
Total For KAP006										0.00	0	955,000,000
KAP007 On 26/10/2021 Spot Bond			9.77500	106.09032	9.84000	105.76965				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				100.87975		100.80528				0.00	0	0
Total KAP008 SPOT										0.00	0	0
Total For KAP008										0.00	0	0
KAP04U On 01/07/2019 Spot Bond			100.00000	22.17074	100.00000	25.02074				0.00	0	0
Total KAP04U SPOT										0.00	0	0
Total For KAP04U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB007 On 31/08/2017 Spot Bond				100.89454		100.81763			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				101.79224		101.70706			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				101.73073		101.64107			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			9.07000	128.74353	9.13000	128.16688			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				100.19627		100.12308			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				100.36442		100.29427			0.00	0	0
Total LBK07 SPOT									0.00	0	0
Total For LBK07									0.00	0	0
LBK08 On 30/10/2019 Spot Bond				102.38870		102.31742			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK08/J On 30/10/2019 Spot Bond			100.00000	19.87364	100.00000	19.72636			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			9.87000	102.75273	9.93000	102.53376			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK11/R On 28/11/2019 Spot Bond			9.62000	103.32443	9.62000	103.24400			0.00	0	0
Total LBK11/R207 SPOT									0.00	0	0
Total For LBK11/R207									0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	100.97383	9.71000	100.89452			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0
LBK14L On 31/03/2018 Spot Bond			100.00000	56.06785	100.00000	55.65690			0.00	0	0
Total LBK14U SPOT									0.00	0	0
Total For LBK14U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK15 On 12/10/2021 Spot Bond				99.75772		102.22295			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				100.87885		100.80435			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				100.30464		100.23073			0.00	0	0
Total LBK17 SPOT									0.00	0	0
Total For LBK17									0.00	0	0
LBK18 On 22/03/2022 Spot Bond				100.33519		100.25361			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				100.26412		100.19424			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			8.68500	100.67298	8.71000	100.59435		694,800,000,000.00		80,000,000	3,300,000,000
Total LGL02 SPOT								694,800,000,000.00		80,000,000	3,300,000,000
Total For LGL02								694,800,000,000.00		80,000,000	3,300,000,000
LGL03 On 03/04/2018 Spot Bond			9.32500	98.42592	9.35000	98.32877		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			9.75000	99.54849	9.81000	99.30265		0.00		0	580,000,000
Total LGL04 SPOT								0.00		0	580,000,000
Total For LGL04								0.00		0	580,000,000
LGL05 On 12/12/2021 Spot Bond				100.57420		100.49554		0.00		0	120,000,000
Total LGL05 SPOT								0.00		0	120,000,000
Total For LGL05								0.00		0	120,000,000
LGL06 On 04/10/2022 Spot Bond			10.02500	100.69926	10.08000	100.38879		0.00		0	2,500,000,000
Total LGL06 SPOT								0.00		0	2,500,000,000
Total For LGL06								0.00		0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond				100.31308		100.23896		0.00		0	90,000,000
Total LGL07 SPOT								0.00		0	90,000,000
Total For LGL07								0.00		0	90,000,000
LHL17 On 14/11/2018 Spot Bond				101.69585		101.59264		0.00		0	0
Total LHL17 SPOT								0.00		0	0
Total For LHL17								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL18 On 14/11/2018 Spot Bond			13.00500	105.55994	13.06000	105.37127			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			13.87000	106.40463	13.93000	106.15738			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				100.56785		100.48997			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				101.79892		101.69156			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				101.16682		101.06998			0.00	0	1,000,000,000
Total LOM01 SPOT									0.00	0	1,000,000,000
Total For LOM01									0.00	0	1,000,000,000
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				101.03506		100.96130			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				101.51895		101.44203			0.00	0	0
Total LRFB2 SPOT									0.00	0	0
Total For LRFB2									0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total LRFC1 SPOT									0.00	0	0
Total For LRFC1									0.00	0	0
LRFC2 On 20/11/2019 Spot Bond				101.16401		101.08086			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				101.19953		101.13379			0.00	0	0
Total MAQ090 SPOT									0.00	0	0
Total For MAQ090									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ09 On 11/12/2017 Spot Bond				100.55625		100.49022			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				99.26998		99.20740			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				101.38281		101.31717			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				98.48187		98.41948			0.00	0	0
Total MAQ098 SPOT									0.00	0	0
Total For MAQ098									0.00	0	0
MAQ09 On 21/04/2017 Spot Bond				99.62822		99.56626			0.00	0	0
Total MAQ099 SPOT									0.00	0	0
Total For MAQ099									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total MAQ0A1 SPOT									0.00	0	0
Total For MAQ0A1									0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.71015		100.64976			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				100.57715		100.53920			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				100.60556		100.56498			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				100.69076		100.63212			0.00	0	0
Total MAQ0A5 SPOT									0.00	0	0
Total For MAQ0A5									0.00	0	0
MAQ0J On 28/02/2020 Spot Bond				100.69514		100.63609			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				100.68066		100.62364			0.00	0	0
Total MAQ0J2 SPOT									0.00	0	0
Total For MAQ0J2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MAQNC On 31/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.31462		100.25273				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF03 On 17/04/2017 Spot Bond				101.75359		101.69029				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBF04 On 07/08/2017 Spot Bond				101.43435		101.37136				0.00	0	0
Total MBF042 SPOT										0.00	0	0
Total For MBF042										0.00	0	0
MBF04 On 13/04/2018 Spot Bond				100.03309		102.10874				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				101.32624		101.25866				0.00	0	0
Total MBF046 SPOT										0.00	0	0
Total For MBF046										0.00	0	0
MBF04 On 07/06/2019 Spot Bond				100.79323		100.72427				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBF04 On 14/03/2019 Spot Bond				101.02497		100.95648				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				101.07921		101.01561				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				101.44496		101.37608				0.00	0	80,000,000
Total MBF051 SPOT										0.00	0	80,000,000
Total For MBF051										0.00	0	80,000,000
MBF05 On 16/05/2019 Spot Bond			100.00000	31.25079	100.00000	31.01662				0.00	0	0
Total MBF051/JIBAR SPOT										0.00	0	0
Total For MBF051/JIBAR										0.00	0	0
MBF05 On 28/09/2017 Spot Bond				100.13286		100.00732				0.00	0	0
Total MBF052 SPOT										0.00	0	0
Total For MBF052										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF05: On 28/09/2019 Spot Bond				100.14075		100.01125			0.00	0	90,000,000
Total MBF053 SPOT									0.00	0	90,000,000
Total For MBF053									0.00	0	90,000,000
MBF05: On 27/03/2018 Spot Bond				100.15512		100.08969			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				100.16258		100.09393			0.00	0	0
Total MBF055 SPOT									0.00	0	0
Total For MBF055									0.00	0	0
MBSA On 30/10/2017 Spot Bond			2.30000	99.07529	2.30000	98.98858			0.00	0	0
Total MBSA2 SPOT									0.00	0	0
Total For MBSA2									0.00	0	0
MBSA On 11/12/2017 Spot Bond				96.47503		96.44602			0.00	0	0
Total MBSA3 SPOT									0.00	0	0
Total For MBSA3									0.00	0	0
MBP03: On 12/09/2019 Spot Bond				100.51512		100.44499			0.00	0	0
Total MBP035 SPOT									0.00	0	0
Total For MBP035									0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000	97.56097	100.00000	98.52411			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	64.90768	100.00000	64.42669			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	64.95980	100.00000	64.47841		500,000,000,000,000.00	45,000,000,000	45,000,000,000	
Total MBP31U SPOT								10,000,000,000,000.00	45,000,000,000	45,000,000,000	
Total For MBP31U								10,000,000,000,000.00	45,000,000,000	45,000,000,000	
MBP32 On 10/11/2017 Spot Bond			100.00000	62.36897	100.00000	61.90161		700,000,000,000,000.00	27,000,000,000	27,000,000,000	
Total MBP32U SPOT								10,000,000,000,000.00	27,000,000,000	27,000,000,000	
Total For MBP32U								10,000,000,000,000.00	27,000,000,000	27,000,000,000	
MBP34 On 29/04/2018 Spot Bond				101.49491		101.42709			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			8.90500	104.42551	8.96000	104.24967			0.00	0	0
Total MBSA01 SPOT									0.00	0	0
Total For MBSA01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBSA0 On 16/04/2019 Spot Bond			8.00000	106.09832	8.00000	106.02975			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			8.95500	104.06179	9.01000	103.88620			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	104.14380	8.91000	104.06900			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				102.13890		102.06694			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				102.21944		102.14463			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			8.92500	102.90634	8.98000	102.74338			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			9.63000	103.82736	9.69500	103.50066			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				100.33216		100.26353			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			9.67000	101.64328	9.73000	101.43280			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MIIL02 On 31/05/2017 Spot Bond			9.28500	102.87466	9.31000	102.79313			0.00	0	0
Total MIIL02 SPOT									0.00	0	0
Total For MIIL02									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.60817		100.53858			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			9.50500	102.26570	9.57000	101.97565		2,661,400,000,000.00	280,000,000	540,000,000	
Total MMIG02 SPOT								2,661,400,000,000.00	280,000,000	540,000,000	
Total For MMIG02								2,661,400,000,000.00	280,000,000	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
MMIG0 On 01/06/2025 Spot Bond				100.34113		100.26294			0.00	0	10,000,000
Total MMIG03 SPOT									0.00	0	10,000,000
Total For MMIG03									0.00	0	10,000,000
MMIG0 On 12/08/2030 Spot Bond			11.72000	99.32778	11.78000	98.92469			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			10.82500	101.61111	10.93000	101.10356			0.00	0	1,050,000,000
Total MMIG05 SPOT									0.00	0	1,050,000,000
Total For MMIG05									0.00	0	1,050,000,000
MQB02 On 31/05/2017 Spot Bond			8.98500	102.77513	9.01000	102.69613			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			8.98500	102.51618	9.01000	102.43524		1,078,200,000,000.00		120,000,000	60,000,000
Total MTN04 SPOT								1,078,200,000,000.00		120,000,000	60,000,000
Total For MTN04								1,078,200,000,000.00		120,000,000	60,000,000
MTN08 On 19/04/2019 Spot Bond			100.00000	25.63362	100.00000	25.44366			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	31.65992	100.00000	31.44902			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				101.01774		100.94157			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	11.98777	100.89771	11.89722			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	12.10586	100.61875	12.01465			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A30€ 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
N4A40€ 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
N4A40€ 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				100.34155		100.27090			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				100.38242		100.30295			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				109.84139		109.76237			0.00	0	0
Total N5E23 SPOT									0.00	0	0
Total For N5E23									0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	11.23514	100.00000	11.15368			0.00	0	0
Total N5F23U SPOT									0.00	0	0
Total For N5F23U									0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	12.00811	100.00000	11.92105			0.00	0	0
Total N5G23U SPOT									0.00	0	0
Total For N5G23U									0.00	0	0
NAM01 On 19/11/2022 Spot Bond			10.47500	93.81919	10.53000	93.52389			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			9.45500	102.85946	9.52000	102.60259			0.00	0	10,000,000
Total NAM02 SPOT									0.00	0	10,000,000
Total For NAM02									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
NAM03 On 01/08/2023 Spot Bond			9.82500	102.75701	9.88000	102.41882			0.00	0	945,000,000
Total NAM03 SPOT									0.00	0	945,000,000
Total For NAM03									0.00	0	945,000,000
NAM04 On 01/08/2026 Spot Bond			10.47000	101.97578	10.53000	101.53756			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			8.86000	103.26802	8.92000	103.00959			0.00	0	0
Total NBK11A SPOT									0.00	0	0
Total For NBK11A									0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			9.51500	99.93737	9.58000	99.65177			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			9.38000	100.37434	9.38000	100.29936			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			9.57500	101.16260	9.63000	100.80954			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK14/ On 25/06/2021 Spot Bond			9.10500	103.13842	9.17000	102.83770			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			9.55500	98.29840	9.62000	97.97881			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				101.04018		100.97534			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			10.37000	96.36242	10.43000	95.97505			0.00	0	890,000,000
Total NBK16A SPOT									0.00	0	890,000,000
Total For NBK16A									0.00	0	890,000,000
NBK17/ On 22/04/2026 Spot Bond			10.77000	99.77539	10.88000	99.08496			0.00	0	1,220,000,000
Total NBK17A SPOT									0.00	0	1,220,000,000
Total For NBK17A									0.00	0	1,220,000,000
NBK18/ On 01/06/2020 Spot Bond			9.30000	102.99850	9.36000	102.75995			0.00	0	0
Total NBK18A SPOT									0.00	0	0
Total For NBK18A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK19/ On 01/06/2022 Spot Bond			9.70500	102.97327	9.77000	102.63411			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				100.19497		100.13048			0.00	2,200,000,000	1,100,000,000
Total NBK19B SPOT									0.00	2,200,000,000	1,100,000,000
Total For NBK19B									0.00	2,200,000,000	1,100,000,000
NBK19I On 26/06/2017 Spot Bond			100.00000	82.97003	100.00000	82.41934			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			10.57000	102.25791	10.63000	101.82773			0.00	0	20,000,000
Total NBK20A SPOT									0.00	0	20,000,000
Total For NBK20A									0.00	0	20,000,000
NBK20I On 25/06/2021 Spot Bond				98.25649		98.18447			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			11.12000	99.11868	11.18000	98.67532			0.00	0	30,000,000
Total NBK21A SPOT									0.00	0	30,000,000
Total For NBK21A									0.00	0	30,000,000
NBK21I On 10/11/2017 Spot Bond				101.35232		101.28690			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			9.91500	104.38861	9.97000	104.07099			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				101.37592		101.30963			0.00	0	0
Total NBK22B SPOT									0.00	0	0
Total For NBK22B									0.00	0	0
NBK23/ On 19/11/2025 Spot Bond			10.32000	106.01141	10.38000	105.58146			0.00	0	0
Total NBK23A SPOT									0.00	0	0
Total For NBK23A									0.00	0	0
NBK23I On 12/02/2020 Spot Bond				101.32170		101.25218			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24/ On 19/11/2027 Spot Bond			10.92000	104.14329	11.03000	103.37191			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK24I On 11/02/2022 Spot Bond				101.20961		101.13896			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25I On 17/02/2023 Spot Bond			9.81500	105.00767	9.87000	104.67740			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				101.21456		101.14016			0.00	1,240,000,000	720,000,000
Total NBK25B SPOT									0.00	1,240,000,000	720,000,000
Total For NBK25B									0.00	1,240,000,000	720,000,000
NBK26I On 10/05/2023 Spot Bond			100.00000	15.37938	100.00000	15.27637			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				101.82669		101.75139			0.00	0	100,000,000
Total NBK26B SPOT									0.00	0	100,000,000
Total For NBK26B									0.00	0	100,000,000
NBK27I On 10/05/2026 Spot Bond			10.11000	110.50791	10.17000	110.05211			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				101.11936		101.05278			0.00	0	0
Total NBK27B SPOT									0.00	0	0
Total For NBK27B									0.00	0	0
NBK28I On 02/08/2023 Spot Bond			9.82500	102.48992	9.88000	102.15225			0.00	0	0
Total NBK28A SPOT									0.00	0	0
Total For NBK28A									0.00	0	0
NBK28I On 19/11/2020 Spot Bond				101.03509		100.96440			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29I On 31/07/2026 Spot Bond			10.37000	102.53399	10.43000	102.09350		1,659,200,000,000.00		160,000,000	80,000,000
Total NBK29A SPOT								1,659,200,000,000.00		160,000,000	80,000,000
Total For NBK29A								1,659,200,000,000.00		160,000,000	80,000,000
NBK29I On 18/02/2019 Spot Bond				101.31618		101.21296			0.00	300,000,000	450,000,000
Total NBK29B SPOT									0.00	300,000,000	450,000,000
Total For NBK29B									0.00	300,000,000	450,000,000
NBK30I On 20/02/2024 Spot Bond			9.61500	101.01954	9.67000	100.66887			0.00	0	0
Total NBK30A SPOT									0.00	0	0
Total For NBK30A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK30I On 18/02/2021 Spot Bond				101.06379		100.99107				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				101.13487		101.05921				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				100.85444		100.78452				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				101.50802		101.43903				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				101.31949		101.24675				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				101.34768		101.27329				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				101.38276		101.30631				0.00	0	100,000,000
Total NBK36B SPOT										0.00	0	100,000,000
Total For NBK36B										0.00	0	100,000,000
NBK37I On 02/08/2019 Spot Bond				101.49508		101.42579				0.00	0	0
Total NBK37B SPOT										0.00	0	0
Total For NBK37B										0.00	0	0
NBK38I On 02/08/2021 Spot Bond				101.51031		101.43799				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			8.46000	107.08107	8.51500	106.88497				0.00	0	1,500,000,000
Total NBK3A SPOT										0.00	0	1,500,000,000
Total For NBK3A										0.00	0	1,500,000,000
NBK3A On 09/09/2019 Spot Bond			100.00000	24.36477	100.00000	24.20423				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			11.24500	44.63371	11.30500	44.41278				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK40I On 31/07/2026 Spot Bond				101.63893		101.56291			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				101.10580		101.03743			0.00	0	500,000,000
Total NBK41B SPOT									0.00	0	500,000,000
Total For NBK41B									0.00	0	500,000,000
NBK42I On 21/02/2022 Spot Bond				101.03395		100.96319			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				101.06243		100.98961			0.00	0	420,000,000
Total NBK43B SPOT									0.00	0	420,000,000
Total For NBK43B									0.00	0	420,000,000
NBK7B On 19/04/2020 Spot Bond				101.93883		101.86316			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				101.19883		101.12543			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				100.34435		100.27309			0.00	0	0
Total NCLN75 SPOT									0.00	0	0
Total For NCLN75									0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				99.98469		99.91609			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				100.36024		100.28554			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	7.34626	100.00000	7.29300			0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	9.12566	100.00000	9.05951			0.00	0	0
Total NCLN82/JIBAR SPOT									0.00	0	0
Total For NCLN82/JIBAR									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.41500	101.58829	10.47500	101.21029			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				100.35836		100.28407			0.00	0	0
Total NCLN84 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 NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.45000	100.58419	10.51000	100.20896				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				100.36024		100.28554				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				100.36314		100.28779				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				100.36688		100.29073				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				100.79231		100.72104				0.00	48,300,000	48,300,000
Total NCLN92 SPOT										0.00	48,300,000	48,300,000
Total For NCLN92										0.00	48,300,000	48,300,000
NCLN9 On 09/04/2018 Spot Bond				99.83832		99.76903				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				100.27097		100.19634				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				99.83836		99.76907				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	13.00863	100.00000	12.91432				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	1.43085	100.00000	1.42237				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED13 On 25/07/2023 Spot Bond				102.81256		102.73737				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				100.85454		100.77522				0.00	0	0
Total NED14 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 NED14										0.00	0	0
NED15 On 08/04/2024 Spot Bond			10.00500	100.72467	10.06000	105.77842				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				98.12323		100.50337				0.00	0	140,000,000
Total NED16 SPOT										0.00	0	140,000,000
Total For NED16										0.00	0	140,000,000
NED17 On 14/10/2024 Spot Bond				102.14315		102.06245				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				102.14281		102.06210				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				100.00020		99.91603				0.00	0	0
Total NED19 SPOT										0.00	0	0
Total For NED19										0.00	0	0
NED20 On 01/07/2020 Spot Bond			11.12000	103.28393	11.23000	102.89705				0.00	0	1,990,000,000
Total NED20 SPOT										0.00	0	1,990,000,000
Total For NED20										0.00	0	1,990,000,000
NED9 On 06/07/2017 Spot Bond				99.94002		99.88001				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	113.82470	9.44500	113.73768				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				103.95280		103.84081				0.00	0	20,000,000
Total NEDT1A SPOT										0.00	0	20,000,000
Total For NEDT1A										0.00	0	20,000,000
NEDT1 On 26/11/2021 Spot Bond				101.30709		101.19799				0.00	0	10,000,000
Total NEDT1B SPOT										0.00	0	10,000,000
Total For NEDT1B										0.00	0	10,000,000
NET50 On 08/08/2017 Spot Bond				101.25792		101.18930				0.00	0	0
Total NET50 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 NET50										0.00	0	0
NGL01 On 22/09/2021 Spot Bond				100.71891		100.62853				0.00	0	20,000,000
Total NGL01 SPOT										0.00	0	20,000,000
Total For NGL01										0.00	0	20,000,000
NGL02 On 15/03/2022 Spot Bond				100.61456		100.52533				0.00	0	560,000,000
Total NGL02 SPOT										0.00	0	560,000,000
Total For NGL02										0.00	0	560,000,000
NHM00 On 25/11/2020 Spot Bond			10.00000	106.70400	10.00000	106.62100				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	105.25808	13.50000	105.14419				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				100.75441		100.66486				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			3.09000	119.60830	3.06000	119.77059				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	166.81551	3.45000	166.68024				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			3.48000	116.33730	3.45000	116.49060				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			3.63000	160.67624	3.66000	160.09273				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			3.70000	159.62588	3.73000	159.04572				0.00	0	0
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NILB17 On 31/01/2038 Spot Bond			3.68000	80.10100	3.68000	80.03223				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			8.72000	103.53654	8.78000	103.29179				0.00	0	0
Total NMP20N 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 NMP20N									0.00	0	0
NPL10L On 03/04/2017 Spot Bond			100.00000	100.00000	100.00000	99.18478			0.00	0	0
Total NPL10U SPOT									0.00	0	0
Total For NPL10U									0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.35000	104.08618	9.41000	103.84055			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NQ1A16 SPOT									0.00	0	0
Total For NQ1A16									0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.93728		100.87024			0.00	0	0
Total NQ1A17 SPOT									0.00	0	0
Total For NQ1A17									0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.92103		100.85522			0.00	0	0
Total NQ1A18 SPOT									0.00	0	0
Total For NQ1A18									0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				101.22576		101.15812			0.00	0	0
Total NQ1A19 SPOT									0.00	0	0
Total For NQ1A19									0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond				100.96105		100.88921			0.00	0	0
Total NQ1A21 SPOT									0.00	0	0
Total For NQ1A21									0.00	0	0
NQ1A2 On 22/05/2017 Spot Bond				100.90430		100.83679			0.00	0	0
Total NQ1A22 SPOT									0.00	0	0
Total For NQ1A22									0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.55000	104.09913	9.61000	103.85230			0.00	0	0
Total NQ1B10 SPOT									0.00	0	0
Total For NQ1B10									0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				101.00707		100.93917			0.00	0	0
Total NQ1B15 SPOT									0.00	0	0
Total For NQ1B15									0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.94271		100.87526			0.00	0	0
Total NQ1B16 SPOT									0.00	0	0
Total For NQ1B16									0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				101.01518		100.94224			0.00	0	0
Total NQ1B17 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 NQ1B17										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.75000	104.11212	9.81000	103.86409				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				100.96438		100.89529				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				100.96981		100.90031				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				101.06171		100.98524				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				101.16981		101.08515				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				100.98605		100.91532				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				101.09781		101.01552				0.00	0	0
Total NQF1D8 SPOT										0.00	0	0
Total For NQF1D8										0.00	0	0
NRA01: On 30/11/2018 Spot Bond			8.68500	109.54554	8.74000	109.38193				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			9.50500	116.86299	9.57000	116.47650				0.00	0	300,000,000
Total NRA022 SPOT										0.00	0	300,000,000
Total For NRA022										0.00	0	300,000,000
NRA02: On 31/05/2023 Spot Bond			2.65000	181.95291	2.65000	181.81716				0.00	0	9,500,000,000
Total NRA023 SPOT										0.00	0	9,500,000,000
Total For NRA023										0.00	0	9,500,000,000
NRA02: On 30/11/2028 Spot Bond			11.17000	111.08289	11.23000	110.57903				0.00	0	5,540,000,000
Total NRA028 SPOT										0.00	0	5,540,000,000
Total For NRA028										0.00	0	5,540,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	16.15456	100.00000	16.04695				0.00	0	0
Total NRA028/R186 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 NRA028/R186										0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.44236		100.37198				0.00	0	0
Total NTC16 SPOT										0.00	0	0
Total For NTC16										0.00	0	0
NTC18 On 27/02/2019 Spot Bond				101.46724		101.39930				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				101.68080		101.60760				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	21.55215	100.00000	21.39065				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				101.03999		100.96419				0.00	0	80,000,000
Total OML02 SPOT										0.00	0	80,000,000
Total For OML02										0.00	0	80,000,000
OML03 On 27/11/2019 Spot Bond			9.87000	101.81992	9.93000	101.60255				0.00	0	0
Total OML03 SPOT										0.00	0	0
Total For OML03										0.00	0	0
OML04 On 19/03/2025 Spot Bond				100.50026		100.42348				0.00	400,000,000	200,000,000
Total OML04 SPOT										0.00	400,000,000	200,000,000
Total For OML04										0.00	400,000,000	200,000,000
OML05 On 19/03/2025 Spot Bond			10.03500	99.69960	10.10000	99.45756				0.00	0	1,500,000,000
Total OML05 SPOT										0.00	0	1,500,000,000
Total For OML05										0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			10.75500	98.77175	10.81000	98.48235				0.00	0	1,500,000,000
Total OML06 SPOT										0.00	0	1,500,000,000
Total For OML06										0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			11.57000	97.29106	11.63000	96.90205				0.00	0	970,000,000
Total OML07 SPOT										0.00	0	970,000,000
Total For OML07										0.00	0	970,000,000
OML08 On 14/09/2025 Spot Bond				100.82383		100.74776				0.00	0	20,000,000
Total OML08 SPOT										0.00	0	20,000,000
Total For OML08										0.00	0	20,000,000
OML09 On 14/09/2022 Spot Bond			10.74500	101.20538	10.80000	100.89580				0.00	0	1,000,000,000
Total OML09 SPOT										0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For OML09									0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			11.57000	99.43545	11.63000	99.02926			1,619,800,000,000.00	140,000,000	1,010,000,000
Total OML10 SPOT									1,619,800,000,000.00	140,000,000	1,010,000,000
Total For OML10									1,619,800,000,000.00	140,000,000	1,010,000,000
PMM12 On 25/11/2020 Spot Bond			10.00000	106.70400	10.00000	106.62100			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				100.67109		100.60226			0.00	0	0
Total PMM29 SPOT									0.00	0	0
Total For PMM29									0.00	0	0
PMM30 On 07/09/2017 Spot Bond				100.65045		100.58157			0.00	0	0
Total PMM30 SPOT									0.00	0	0
Total For PMM30									0.00	0	0
PMM31 On 04/05/2017 Spot Bond				101.27279		101.20467			0.00	0	0
Total PMM31 SPOT									0.00	0	0
Total For PMM31									0.00	0	0
PMM32 On 25/05/2017 Spot Bond				100.78657		100.71957			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				100.71749		100.65081			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				100.64632		100.57745			0.00	0	0
Total PMM34 SPOT									0.00	0	0
Total For PMM34									0.00	0	0
PPC00: On 31/12/2018 Spot Bond				96.15999		96.07529			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PPC00: On 31/10/2019 Spot Bond				98.11705		98.03716			0.00	1,000,000,000	500,000,000
Total PPC003 SPOT									0.00	1,000,000,000	500,000,000
Total For PPC003									0.00	1,000,000,000	500,000,000
PPC00: On 30/06/2021 Spot Bond			10.01500	101.15466	10.01500	101.09962			0.00	0	0
Total PPC004 SPOT									0.00	0	0
Total For PPC004									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total PRE1A1 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For PRE1A1									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				101.69943		101.63154			0.00	0	0
Total PRE1A3 SPOT									0.00	0	0
Total For PRE1A3									0.00	0	0
PRE1B On 27/01/2028 Spot Bond				101.62493		101.55431			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				101.77933		101.70157			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				101.81523		101.73581			0.00	0	0
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
R186 On 21/12/2026 Spot Bond			8.67000	114.79847	8.73000	114.29980			622,923,781,244,000.00	3,647,396,053,200	1,099,025,385,200
Total R186 SPOT									2,923,781,244,000.00	647,396,053,200	1,099,025,385,200
Total For R186									2,923,781,244,000.00	647,396,053,200	1,099,025,385,200
R197 On 07/12/2023 Spot Bond			2.15000	297.65312	2.15000	297.44321			56,410,184,680,000.00	26,237,295,200	34,547,685,200
Total R197 SPOT									6,410,184,680,000.00	26,237,295,200	34,547,685,200
Total For R197									6,410,184,680,000.00	26,237,295,200	34,547,685,200
R202 On 07/12/2033 Spot Bond			2.20000	243.76382	2.16000	244.85287			106,497,815,600,000.00	48,408,098,000	201,541,055,200
Total R202 SPOT									16,497,815,600,000.00	48,408,098,000	201,541,055,200
Total For R202									16,497,815,600,000.00	48,408,098,000	201,541,055,200
R2023 On 28/02/2023 Spot Bond			8.17500	98.74404	8.23000	98.42900			608,496,650,000,000.00	196,758,000,000	619,261,720,900
Total R2023 SPOT									18,496,650,000,000.00	196,758,000,000	619,261,720,900
Total For R2023									18,496,650,000,000.00	196,758,000,000	619,261,720,900
R203 On 15/09/2017 Spot Bond			7.42500	100.74353	7.45000	100.67288			079,000,000,000,000.00	280,000,000,000	720,750,000,000
Total R203 SPOT									9,000,000,000,000.00	280,000,000,000	720,750,000,000
Total For R203									9,000,000,000,000.00	280,000,000,000	720,750,000,000
R2030 On 31/01/2030 Spot Bond			9.06000	93.40456	9.12000	92.91231			536,685,700,588,000.00	942,239,039,800	774,910,152,200
Total R2030 SPOT									16,685,700,588,000.00	942,239,039,800	774,910,152,200
Total For R2030									16,685,700,588,000.00	942,239,039,800	774,910,152,200
R2032 On 31/03/2032 Spot Bond			9.22000	92.26927	9.28000	91.74766			769,849,262,000,000.00	625,797,100,000	414,419,102,600
Total R2032 SPOT									19,849,262,000,000.00	625,797,100,000	414,419,102,600
Total For R2032									19,849,262,000,000.00	625,797,100,000	414,419,102,600
R2035 On 28/02/2035 Spot Bond			9.39000	96.38060	9.45000	95.81228			225,398,489,200,000.00	875,974,280,000	399,899,000,000
Total R2035 SPOT									15,398,489,200,000.00	875,974,280,000	399,899,000,000

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 R2035									15,398,489,200,000.00	875,974,280,000	399,899,000,000
R2037 On 31/01/2037 Spot Bond			9.47000	92.82627	9.52500	92.30161			171,110,792,374,000.00	334,858,584,200	730,808,676,000
Total R2037 SPOT									71,110,792,374,000.00	334,858,584,200	730,808,676,000
Total For R2037									71,110,792,374,000.00	334,858,584,200	730,808,676,000
R204 On 21/12/2018 Spot Bond			7.50500	103.02937	7.56000	102.87882			184,423,675,992,500.00	291,062,448,500	648,632,999,200
Total R204 SPOT									14,423,675,992,500.00	291,062,448,500	648,632,999,200
Total For R204									14,423,675,992,500.00	291,062,448,500	648,632,999,200
R2040 On 31/01/2040 Spot Bond			9.50000	96.88733	9.55500	96.32455			704,960,800,000,000.00	74,206,400,000	354,101,984,400
Total R2040 SPOT									14,960,800,000,000.00	74,206,400,000	354,101,984,400
Total For R2040									14,960,800,000,000.00	74,206,400,000	354,101,984,400
R2044 On 31/01/2044 Spot Bond			9.53500	93.91936	9.59000	93.35362			276,049,608,350,000.00	658,211,810,000	666,710,640,000
Total R2044 SPOT									6,049,608,350,000.00	658,211,810,000	666,710,640,000
Total For R2044									6,049,608,350,000.00	658,211,810,000	666,710,640,000
R2048 On 28/02/2048 Spot Bond			9.51500	93.20772	9.57000	92.63059			588,298,154,302,000.00	1,112,800,646,800	1,186,760,096,800
Total R2048 SPOT									18,298,154,302,000.00	112,800,646,800	186,760,096,800
Total For R2048									18,298,154,302,000.00	112,800,646,800	186,760,096,800
R207 On 15/01/2020 Spot Bond			7.67000	100.51009	7.73000	100.30009			942,114,187,868,000.00	644,343,440,400	474,449,983,600
Total R207 SPOT									12,114,187,868,000.00	644,343,440,400	474,449,983,600
Total For R207									12,114,187,868,000.00	644,343,440,400	474,449,983,600
R208 On 31/03/2021 Spot Bond			7.80500	96.49468	7.87000	96.21952			391,543,333,500,000.00	434,534,700,000	662,182,454,600
Total R208 SPOT									11,543,333,500,000.00	434,534,700,000	662,182,454,600
Total For R208									11,543,333,500,000.00	434,534,700,000	662,182,454,600
R209 On 31/03/2036 Spot Bond			9.39000	72.46361	9.44500	72.03057			112,933,419,522,000.00	1,289,982,259,800	930,766,344,800
Total R209 SPOT									12,933,419,522,000.00	289,982,259,800	930,766,344,800
Total For R209									12,933,419,522,000.00	289,982,259,800	930,766,344,800
R210 On 31/03/2028 Spot Bond			2.14000	185.02317	2.17000	184.36299			236,935,236,000,000.00	110,717,400,000	113,125,800,000
Total R210 SPOT									16,935,236,000,000.00	110,717,400,000	113,125,800,000
Total For R210									16,935,236,000,000.00	110,717,400,000	113,125,800,000
R212 On 31/01/2022 Spot Bond			2.15000	147.38662	2.12000	147.48149			386,539,470,000,000.00	179,785,800,000	151,832,600,000
Total R212 SPOT									16,539,470,000,000.00	179,785,800,000	151,832,600,000
Total For R212									16,539,470,000,000.00	179,785,800,000	151,832,600,000
R213 On 28/02/2031 Spot Bond			9.10000	84.25198	9.16000	83.77864			959,658,610,000,000.00	215,347,100,000	697,447,774,800
Total R213 SPOT									19,658,610,000,000.00	215,347,100,000	697,447,774,800
Total For R213									19,658,610,000,000.00	215,347,100,000	697,447,774,800
R214 On 28/02/2041 Spot Bond			9.46000	72.73282	9.51500	72.28100			323,917,182,542,000.00	351,365,452,700	949,292,334,900
Total R214 SPOT									13,917,182,542,000.00	351,365,452,700	949,292,334,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R214										13,917,182,542,000.00	351,365,452,700	349,292,334,900
R337C On 21/06/2020 Spot Bond			8.54000	76.41197	8.54000	76.35932				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	48.32083	9.05000	48.28559				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				101.71624		101.64470				0.00	0	170,000,000
Total RCG01B SPOT										0.00	0	170,000,000
Total For RCG01B										0.00	0	170,000,000
RCG01 On 24/10/2017 Spot Bond				101.59211		101.52605				0.00	0	0
Total RCG01C SPOT										0.00	0	0
Total For RCG01C										0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				103.25646		103.17516				0.00	0	0
Total RCSB05 SPOT										0.00	0	0
Total For RCSB05										0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				101.05753		100.98255				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	94.76499	100.00000	94.04525				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	94.48819	100.00000	93.75000				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	55.85891	100.00000	55.44950				0.00	0	0
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0
RDF01 On 04/09/2017 Spot Bond			100.00000	99.73191	100.00000	98.93617				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	11.15369	100.00000	10.65407				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	42.96307	100.00000	42.63156				0.00	0	0
Total RDF03U 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 RDF03U										0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	29.53861	100.00000	29.31069				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	16.14176	100.00000	16.01721				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				100.52372		100.45237				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				101.15005		101.08230				0.00	0	0
Total RDFB04 SPOT										0.00	0	0
Total For RDFB04										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				100.88180		100.80725				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond				101.02107		100.94951				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	29.16410	100.00000	28.95266				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				100.31293		100.24494				0.00	0	0
Total RDFB07 SPOT										0.00	0	0
Total For RDFB07										0.00	0	0
RDFB0 On 30/09/2021 Spot Bond				99.98482		99.91400				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				100.81368		100.74038				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				100.16820		100.09713				0.00	0	0
Total RDFB10 SPOT										0.00	0	0
Total For RDFB10										0.00	0	0
RDFB1 On 27/03/2022 Spot Bond				100.17204		100.09927				0.00	0	0
Total RDFB11 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 RDFB11										0.00	0	0
RDFC3 On 02/06/2017 Spot Bond				100.75340		100.68581				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				101.55508		101.48770				0.00	0	0
Total RDFC34 SPOT										0.00	0	0
Total For RDFC34										0.00	0	0
RDFC3 On 05/10/2017 Spot Bond				99.95691		99.89228				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				100.26574		100.19931				0.00	0	0
Total RDFC36 SPOT										0.00	0	0
Total For RDFC36										0.00	0	0
REB01 On 21/05/2018 Spot Bond				101.14991		101.07745				0.00	0	0
Total REB01 SPOT										0.00	0	0
Total For REB01										0.00	0	0
REB01/On 21/05/2018 Spot Bond			100.00000	43.13341	100.00000	42.81018				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				101.06014		100.98570				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				100.95154		100.88380				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				99.93853		102.76566				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				99.93491		102.91663				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				99.92131		103.50929				0.00	0	0
Total RED203 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 RED203										0.00	0	0
RED20 On 05/01/2020 Spot Bond				99.93514		101.08628				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				100.58206		100.48710				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	59.34030	100.00000	58.91009				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	29.19766	100.00000	28.98599				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	16.88984	100.00000	16.76738				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04 On 02/03/2021 Spot Bond			100.00000	11.93533	100.00000	11.84880				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				101.42187		101.35248				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				101.40385		101.33196				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				100.68313		100.61059				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				101.85743		101.78769				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				101.21726		101.14570				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				100.89754		100.82397				0.00	0	0
Total RES35 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 RES35										0.00	0	0
RES36 On 21/10/2019 Spot Bond				101.76510		101.69253				0.00	0	0
Total RES36 SPOT										0.00	0	0
Total For RES36										0.00	0	0
RES37 On 12/07/2017 Spot Bond				101.85679		101.78802				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				101.54750		101.47474				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total RP005 SPOT										0.00	0	0
Total For RP005										0.00	0	0
RP014 On 27/09/2019 Spot Bond				77.63622		77.47375				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	103.16059	12.35000	103.05818				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	22.74133	100.00000	22.57092				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RPP01U On 31/08/2018 Spot Bond			100.00000	35.61706	100.00000	35.35601				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP08U On 30/04/2020 Spot Bond			100.00000	19.64772	100.00000	19.57558				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				106.67641		106.52375				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				48.57992		48.43092				0.00	0	0
Total RPS002 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 RPS002										0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.23000	106.93583	9.29500	106.63734				0.00	0	1,110,700
Total RW21 SPOT										0.00	0	1,110,700
Total For RW21										0.00	0	1,110,700
RW23 On 10/12/2023 Spot Bond			9.85500	101.29074	9.91000	100.94858				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			10.81000	99.47746	10.87000	99.00945				0.00	0	9,000,000,000
Total RW28 SPOT										0.00	0	9,000,000,000
Total For RW28										0.00	0	9,000,000,000
S1326L On 02/05/2017 Spot Bond			100.00000	92.63959	100.00000	91.93955				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	106.70400	10.00000	106.62100				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			8.40500	104.03455	8.43000	103.94783				0.00	0	1,196,529,000
Total SBK14 SPOT										0.00	0	1,196,529,000
Total For SBK14										0.00	0	1,196,529,000
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				100.76800		100.69478				0.00	0	0
Total SBK16 SPOT										0.00	0	0
Total For SBK16										0.00	0	0
SBK17 On 30/07/2024 Spot Bond				100.13382		100.05277				0.00	0	10,000,000
Total SBK17 SPOT										0.00	0	10,000,000
Total For SBK17										0.00	0	10,000,000
SBK18 On 24/10/2020 Spot Bond				100.22225		100.14173				0.00	0	1,308,288,000
Total SBK18 SPOT										0.00	0	1,308,288,000
Total For SBK18										0.00	0	1,308,288,000
SBK19 On 24/10/2019 Spot Bond				101.81965		101.74354				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				102.31713		102.23410				0.00	0	60,000,000
Total SBK20 SPOT										0.00	0	60,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBK20									0.00	0	60,000,000
SBK21 On 28/01/2025 Spot Bond				101.61324		101.52745			0.00	0	30,000,000
Total SBK21 SPOT									0.00	0	30,000,000
Total For SBK21									0.00	0	30,000,000
SBK22 On 28/05/2025 Spot Bond				101.14955		101.06313			0.00	0	20,000,000
Total SBK22 SPOT									0.00	0	20,000,000
Total For SBK22									0.00	0	20,000,000
SBK23 On 28/05/2022 Spot Bond			11.77500	103.17535	11.83000	102.87049			0.00	0	1,900,000,000
Total SBK23 SPOT									0.00	0	1,900,000,000
Total For SBK23									0.00	0	1,900,000,000
SBK24 On 19/10/2025 Spot Bond				102.85417		102.76850			0.00	0	2,500,000,000
Total SBK24 SPOT									0.00	0	2,500,000,000
Total For SBK24									0.00	0	2,500,000,000
SBK24/ On 19/10/2025 Spot Bond			100.00000	12.98839	100.00000	12.89214			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				103.75325		103.66477			0.00	0	0
Total SBK25 SPOT									0.00	0	0
Total For SBK25									0.00	0	0
SBK26 On 25/04/2021 Spot Bond			11.54500	107.60137	11.61000	107.29270			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			8.85500	99.40775	8.91000	103.47407			0.00	0	2,760,000,000
Total SBK9 SPOT									0.00	0	2,760,000,000
Total For SBK9									0.00	0	2,760,000,000
SBN33 On 15/09/2017 Spot Bond			8.82500	100.13041	8.85000	100.04955			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				100.58306		100.51586			0.00	0	0
Total SBN45 SPOT									0.00	0	0
Total For SBN45									0.00	0	0
SBS13 On 22/09/2017 Spot Bond			8.11000	100.60517	8.13500	100.52902			0.00	0	0
Total SBS13 SPOT									0.00	0	0
Total For SBS13									0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.70451		100.63599			0.00	0	0
Total SBS16 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 SBS16										0.00	0	0
SBS18 On 23/06/2018 Spot Bond				101.21638		101.14511				0.00	0	100,000,000
Total SBS18 SPOT										0.00	0	100,000,000
Total For SBS18										0.00	0	100,000,000
SBS19 On 23/06/2021 Spot Bond			9.10500	106.49659	9.17000	106.18936				0.00	0	0
Total SBS19 SPOT										0.00	0	0
Total For SBS19										0.00	0	0
SBS20 On 15/05/2026 Spot Bond			10.00500	104.10210	10.06500	103.66436				0.00	0	174,900,000
Total SBS20 SPOT										0.00	0	174,900,000
Total For SBS20										0.00	0	174,900,000
SBS21 On 15/05/2026 Spot Bond				102.71011		102.63488				0.00	0	0
Total SBS21 SPOT										0.00	0	0
Total For SBS21										0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.96105		100.89382				0.00	10,600,000,000	2,800,000,000
Total SBS23 SPOT										0.00	10,600,000,000	2,800,000,000
Total For SBS23										0.00	10,600,000,000	2,800,000,000
SBS24 On 24/05/2019 Spot Bond				101.60036		101.53155				0.00	0	0
Total SBS24 SPOT										0.00	0	0
Total For SBS24										0.00	0	0
SBS25 On 24/05/2019 Spot Bond			8.50000	103.87719	8.55500	103.69901				0.00	0	578,557,000
Total SBS25 SPOT										0.00	0	578,557,000
Total For SBS25										0.00	0	578,557,000
SBS27 On 20/02/2024 Spot Bond			9.77500	102.90284	9.83000	102.54760				0.00	0	0
Total SBS27 SPOT										0.00	0	0
Total For SBS27										0.00	0	0
SBS28 On 23/04/2017 Spot Bond				101.60298		101.53929				0.00	1,140,000,000	570,000,000
Total SBS28 SPOT										0.00	1,140,000,000	570,000,000
Total For SBS28										0.00	1,140,000,000	570,000,000
SBS29 On 12/06/2019 Spot Bond			8.53000	102.96621	8.58000	102.79667				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			10.18500	91.26971	10.24500	90.87102				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				100.15606		100.08801				0.00	0	0
Total SBS30 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 SBS30									0.00	0	0
SBS31 On 27/06/2027 Spot Bond			10.20000	100.38928	10.26000	99.93945			0.00	0	652,100,000
Total SBS31 SPOT									0.00	0	652,100,000
Total For SBS31									0.00	0	652,100,000
SBS32 On 19/09/2017 Spot Bond				100.53026		100.46638			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				100.33506		100.26605			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			10.47000	98.51887	10.53000	98.13566			0.00	0	1,450,000,000
Total SBS34 SPOT									0.00	0	1,450,000,000
Total For SBS34									0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				101.76353		101.69432			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				101.52920		101.45972			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			8.71500	99.57323	8.77500	99.35682			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			9.85000	97.50303	9.93000	97.00812		985,000,000,000.00		100,000,000	1,055,825,000
Total SBS38 SPOT								985,000,000,000.00		100,000,000	1,055,825,000
Total For SBS38								985,000,000,000.00		100,000,000	1,055,825,000
SBS39 On 29/01/2030 Spot Bond			10.44500	96.55875	10.50500	96.07503			0.00	0	20,000,000
Total SBS39 SPOT									0.00	0	20,000,000
Total For SBS39									0.00	0	20,000,000
SBS4 On 16/11/2021 Spot Bond			9.57500	99.68823	9.64000	99.37806			0.00	0	580,000,000
Total SBS4 SPOT									0.00	0	580,000,000
Total For SBS4									0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond				101.48537		101.41523			0.00	0	0
Total SBS40 SPOT									0.00	0	0
Total For SBS40									0.00	0	0
SBS41 On 12/11/2022 Spot Bond			9.35500	106.57533	9.37000	106.42913			0.00	0	0
Total SBS41 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 SBS41									0.00	0	0
SBS42 On 12/11/2025 Spot Bond			9.88000	108.49036	9.94000	108.05177			1,383,200,000,000.00	140,000,000	70,000,000
Total SBS42 SPOT									1,383,200,000,000.00	140,000,000	70,000,000
Total For SBS42									1,383,200,000,000.00	140,000,000	70,000,000
SBS43 On 12/11/2027 Spot Bond			10.14500	108.54620	10.20500	108.06205			0.00	0	0
Total SBS43 SPOT									0.00	0	0
Total For SBS43									0.00	0	0
SBS44 On 15/02/2019 Spot Bond				101.39436		101.32595			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				101.90091		101.83069			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			9.36500	107.06268	9.38000	106.91247			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				101.75506		101.68250			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				101.48833		101.41969			0.00	0	0
Total SBS48 SPOT									0.00	0	0
Total For SBS48									0.00	0	0
SBS49 On 31/01/2022 Spot Bond				101.53210		101.46131			0.00	0	280,000,000
Total SBS49 SPOT									0.00	0	280,000,000
Total For SBS49									0.00	0	280,000,000
SBS50 On 31/01/2022 Spot Bond			9.27500	102.28334	9.33000	101.99523			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			9.71000	101.96721	9.77000	101.59215			0.00	0	0
Total SBS51 SPOT									0.00	0	0
Total For SBS51									0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.45000	276.74672	3.45000	276.52233			0.00	0	0
Total SBSI11 SPOT									0.00	0	0
Total For SBSI11									0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			3.75000	200.41614	3.71000	201.24222			0.00	0	0
Total SBSI14 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 SBSI14									0.00	0	0
SBT101 On 31/03/2022 Spot Bond			100.00000	1.38628	100.00000	1.37797			782,000,000,000,000.00	147,820,000,000	192,140,000,000
Total SBT101 SPOT									2,000,000,000,000.00	147,820,000,000	192,140,000,000
Total For SBT101									2,000,000,000,000.00	147,820,000,000	192,140,000,000
SCM10 On 15/09/2017 Spot Bond			100.00000	85.37704	100.00000	84.80017			0.00	0	0
Total SCM10U SPOT									0.00	0	0
Total For SCM10U									0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A2U SPOT									0.00	0	0
Total For SF2A2U									0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2BU SPOT									0.00	0	0
Total For SF2BU									0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2CU SPOT									0.00	0	0
Total For SF2CU									0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2DU SPOT									0.00	0	0
Total For SF2DU									0.00	0	0
SGI004 On 20/01/2021 Spot Bond				99.76459		99.66420			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				99.76471		99.66432			0.00	0	0
Total SGI005 SPOT									0.00	0	0
Total For SGI005									0.00	0	0
SHI02 On 01/10/2021 Spot Bond				82.63494		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				100.27055		100.29696			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			8.69500	102.25575	8.72000	102.17803			0.00	0	0
Total SHS05 SPOT									0.00	0	0
Total For SHS05									0.00	0	0
SHS05/ On 29/06/2017 Spot Bond			8.75000	102.24261	8.75000	102.17063			0.00	0	0
Total SHS05/R203 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SHS05/R203										0.00	0	0
SHS06 On 12/12/2017 Spot Bond				101.12378		101.05404				0.00	0	60,000,000
Total SHS06 SPOT										0.00	0	60,000,000
Total For SHS06										0.00	0	60,000,000
SHS11 On 25/11/2020 Spot Bond			10.00000	106.70400	10.00000	106.62100				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				100.51183		100.44391				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			9.02500	101.08106	9.05000	100.99815				0.00	0	0
Total SHS19 SPOT										0.00	0	0
Total For SHS19										0.00	0	0
SHS22 On 23/02/2020 Spot Bond				101.38827		101.31481				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				100.02249		100.04597				0.00	0	0
Total SHS23 SPOT										0.00	0	0
Total For SHS23										0.00	0	0
SHS24 On 29/06/2020 Spot Bond				100.02643		100.04743				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			9.70500	102.87690	9.77000	102.61879				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				100.02643		100.04743				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				102.38801		102.31637				0.00	0	0
Total SHS28 SPOT										0.00	0	0
Total For SHS28										0.00	0	0
SHS29 On 03/12/2018 Spot Bond			100.00000	29.56742	100.00000	29.35305				0.00	0	0
Total SHS29U SPOT										0.00	0	0
Total For SHS29U										0.00	0	0
SLI3 On 15/08/2018 Spot Bond			8.80500	100.97881	8.86000	100.83677				0.00	0	371,100,000
Total SLI3 SPOT										0.00	0	371,100,000

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 For SLI3										0.00	0	371,100,000
SLI4 On 15/08/2021 Spot Bond				101.23935		101.16331				0.00	0	0
Total SLI4 SPOT										0.00	0	0
Total For SLI4										0.00	0	0
SLRA1 On 15/08/2019 Spot Bond				101.17970		101.10753				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				101.21135		101.13712				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				101.23066		101.15520				0.00	0	0
Total SLRB1 SPOT										0.00	0	0
Total For SLRB1										0.00	0	0
SLRB2 On 15/11/2021 Spot Bond				101.24317		101.16688				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				101.33379		101.25166				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				101.36017		101.27632				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			8.62500	100.21754	8.65000	100.13813				0.00	0	3,770,000,000
Total SNT01 SPOT										0.00	0	3,770,000,000
Total For SNT01										0.00	0	3,770,000,000
SNT02 On 12/04/2021 Spot Bond				99.77104		102.10591				0.00	0	0
Total SNT02 SPOT										0.00	0	0
Total For SNT02										0.00	0	0
SNT03 On 12/04/2023 Spot Bond			10.87500	103.59862	10.93000	109.12831				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000
SPDA1 On 21/08/2021 Spot Bond				101.03649		100.96378				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				101.31761		101.25439				0.00	0	180,000,000
Total SPDA4 SPOT										0.00	0	180,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SPDA4										0.00	0	180,000,000
SPDA5 On 21/08/2024 Spot Bond				101.05166		100.98495				0.00	0	0
Total SPDA5 SPOT										0.00	0	0
Total For SPDA5										0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				100.99900		100.92907				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				100.98624		100.91430				0.00	0	0
Total SPDA7 SPOT										0.00	0	0
Total For SPDA7										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond				101.01585		100.94170				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPDA9 On 21/08/2019 Spot Bond				101.01898		100.94758				0.00	0	0
Total SPDA9 SPOT										0.00	0	0
Total For SPDA9										0.00	0	0
SPG00: On 09/09/2019 Spot Bond				100.66950		100.59247				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				101.64860		101.57210				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				102.17456		102.10656				0.00	0	0
Total SSA05 SPOT										0.00	0	0
Total For SSA05										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.55500	99.87528	9.62000	99.63444				0.00	0	300,000,000
Total SSA06 SPOT										0.00	0	300,000,000
Total For SSA06										0.00	0	300,000,000
SSN00: On 25/04/2017 Spot Bond				101.74034		101.66672				0.00	8,832,400,000	2,208,100,000
Total SSN003 SPOT										0.00	8,832,400,000	2,208,100,000
Total For SSN003										0.00	8,832,400,000	2,208,100,000
SSN00: On 31/03/2021 Spot Bond			9.37500	91.47750	9.44000	91.20773				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			9.37500	91.47750	9.44000	91.20773				0.00	0	0
Total SSN005 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 SSN005										0.00	0	0
SSN00: On 15/01/2020 Spot Bond			9.30000	96.61259	9.30000	96.53984				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				100.35770		100.28384				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			8.30500	100.35727	8.33000	100.28017				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			3.50500	116.13108	3.47500	116.28382				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01: On 21/12/2018 Spot Bond			9.61500	99.73931	9.61500	99.66215				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			10.17000	104.94640	10.23000	104.49124				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			10.97000	72.63776	11.03000	72.24074				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				101.75740		101.68516				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				101.84853		101.77951				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				100.17612		100.10137				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				100.79195		100.70721				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN030										0.00	0	0
SSN03: On 17/03/2020 Spot Bond				100.42457		100.35081				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				100.82666		100.75212				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				101.16271		101.08831				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03: On 18/12/2020 Spot Bond				107.38958		107.38958				0.00	0	0
Total SSN036 SPOT										0.00	0	0
Total For SSN036										0.00	0	0
SSN03: On 01/06/2021 Spot Bond				100.89965		100.82080				0.00	0	180,000,000
Total SSN037 SPOT										0.00	0	180,000,000
Total For SSN037										0.00	0	180,000,000
SSN03: On 26/01/2021 Spot Bond			9.55000	101.74163	9.55000	101.66300				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN03: On 16/08/2019 Spot Bond				101.10122		101.03257				0.00	9,200,000,000	9,200,000,000
Total SSN039 SPOT										0.00	9,200,000,000	9,200,000,000
Total For SSN039										0.00	9,200,000,000	9,200,000,000
SSN04: On 11/10/2023 Spot Bond				99.76280		101.94298				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN04: On 13/10/2023 Spot Bond			9.57500	100.78733	9.63000	105.32678				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN04: On 03/12/2018 Spot Bond				97.94190		97.94190				0.00	0	0
Total SSN042 SPOT										0.00	0	0
Total For SSN042										0.00	0	0
SSN04: On 31/01/2038 Spot Bond			3.81000	100.63933	3.81000	100.55463				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN04: On 09/02/2027 Spot Bond				101.37293		101.29854				0.00	0	30,000,000
Total SSN044 SPOT										0.00	0	30,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN044										0.00	0	30,000,000
SSN04: On 14/02/2018 Spot Bond				101.10141		101.03584				0.00	0	0
Total SSN045 SPOT										0.00	0	0
Total For SSN045										0.00	0	0
SSN04: On 30/04/2027 Spot Bond			100.00000	0.01094	100.00000	100.00000				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.62000	96.52922	9.68000	96.12060				0.00	0	1,605,443,100
Total SZ25 SPOT										0.00	0	1,605,443,100
Total For SZ25										0.00	0	1,605,443,100
T12A1C On 21/02/2048 Spot Bond				100.99345		100.92393				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/02/2048 Spot Bond				101.03231		100.95992				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A12 On 21/02/2048 Spot Bond			9.32000	100.39677	9.38000	100.19531				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A1C On 21/08/2018 Spot Bond				101.30911		101.23924				0.00	0	0
Total T13A10 SPOT										0.00	0	0
Total For T13A10										0.00	0	0
T13A11 On 21/08/2020 Spot Bond				101.02900		100.95387				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			9.22000	104.61334	9.28000	104.36003				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A13 On 21/08/2018 Spot Bond				100.95002		100.88078				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				101.30911		101.23924				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				101.02680		100.95184				0.00	0	0
Total T13A15 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 T13A15										0.00	0	0
T13A16 On 21/08/2020 Spot Bond			9.32000	103.96702	9.38000	103.71436				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				101.01566		100.94451				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				101.04332		100.97011				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			9.27000	102.42378	9.33000	102.17413				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.75328		100.68569				0.00	400,000,000	200,000,000
Total TFS117 SPOT										0.00	400,000,000	200,000,000
Total For TFS117										0.00	400,000,000	200,000,000
TFS123 On 20/03/2019 Spot Bond				99.96923		99.90043				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				99.93324		99.86647				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				99.93163		99.86333				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				101.45965		101.39355				0.00	0	1,287,000,000
Total TFS138 SPOT										0.00	0	1,287,000,000
Total For TFS138										0.00	0	1,287,000,000
TFS139 On 27/05/2019 Spot Bond				101.14437		101.07540				0.00	0	2,489,583,400
Total TFS139 SPOT										0.00	0	2,489,583,400
Total For TFS139										0.00	0	2,489,583,400
TFS141 On 28/10/2019 Spot Bond				101.51967		101.45067				0.00	0	650,000,000
Total TFS141 SPOT										0.00	0	650,000,000
Total For TFS141										0.00	0	650,000,000
TFS142 On 28/10/2021 Spot Bond				101.57106		101.49958				0.00	0	0
Total TFS142 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 TFS142										0.00	0	0
TFS142 On 17/11/2017 Spot Bond				101.02261		100.95766				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				100.33402		100.26547				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				100.34366		100.27300				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A2 On 18/10/2038 Spot Bond				102.02680		101.96136				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A3 On 18/07/2017 Spot Bond			7.83000	101.60459	7.83000	101.54070				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				101.89782		101.82959				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A6 On 18/07/2017 Spot Bond			7.39000	101.51632	7.39000	101.45599				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				101.82961		101.75946				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	101.47009	7.16000	101.41162				0.00	0	0
Total TH10A9 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 TH10A9										0.00	0	0
TH10B On 18/10/2038 Spot Bond				101.92993		101.85570				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B On 18/07/2017 Spot Bond				101.92174		101.84784				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C On 18/10/2038 Spot Bond				102.11824		102.03633				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C On 18/07/2017 Spot Bond				102.09164		102.01081				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D On 18/10/2038 Spot Bond				102.89535		102.78162				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D On 18/07/2017 Spot Bond				102.80338		102.69343				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A On 18/07/2041 Spot Bond				101.77636		101.70837				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A On 18/07/2041 Spot Bond				101.84189		101.77123				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A On 18/07/2018 Spot Bond			8.73000	101.78611	8.73000	101.71405				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A On 18/07/2041 Spot Bond				101.64933		101.58085				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A On 18/07/2041 Spot Bond				102.05930		101.99055				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A On 18/07/2041 Spot Bond			9.00500	100.71486	9.06000	100.57559				0.00	0	0
Total TH11A6 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 TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				101.56451		101.49608				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				102.05930		101.99055				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				102.23524		102.16268				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				101.91150		101.83801				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				101.90331		101.83016				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				102.11413		102.03239				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				102.10595		102.02454				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				102.03432		101.95583				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				102.75224		102.64439				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				102.76041		102.65223				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				102.71953		102.61302				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				100.98234		100.91364				0.00	1,980,000,000	990,000,000
Total TH12A1 SPOT										0.00	1,980,000,000	990,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12A1										0.00	1,980,000,000	990,000,000
TH12A1 On 21/08/2019 Spot Bond				101.01010		100.93936				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond			9.27000	100.81066	9.33000	100.60887				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A3 On 21/02/2048 Spot Bond				100.99345		100.92393				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				101.03231		100.95992				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			9.18000	99.60616	9.24000	99.40676				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				100.98789		100.91879				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				101.03231		100.95992				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			9.29000	98.86921	9.35000	98.67026				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond				101.08224		101.00617				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				101.08224		101.00617				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				101.08224		101.00617				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				101.08224		101.00617				0.00	0	0
Total TH12B4 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 TH12B4										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				101.17095		101.08832				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				101.17095		101.08832				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				101.17095		101.08832				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C: On 21/02/2048 Spot Bond				101.16984		101.08729				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				101.53039		101.42114				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				101.53039		101.42114				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				101.65095		101.54206				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				101.52376		101.41500				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				100.96791		100.90028				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.99234		100.92291				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				101.03223		100.95984				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			9.42000	100.75254	9.48000	100.50514				0.00	0	0
Total TH13A4 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 TH13A4										0.00	0	0
TH13A4 On 21/08/2018 Spot Bond				100.96902		100.90131				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A5 On 21/08/2018 Spot Bond				101.18724		101.11882				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A6 On 21/08/2020 Spot Bond				100.54906		100.47523				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond			9.31000	101.98319	9.37000	101.73413				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				100.95002		100.88078				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				101.08214		101.00607				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				101.08325		101.00709				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				101.08703		101.00758				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				101.06514		100.98731				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				101.07881		101.00298				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				101.15973		101.07791				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				101.16859		101.08612				0.00	0	0
Total TH13C2 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 TH13C2										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				101.14170		101.05817				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				101.16356		101.07838				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				101.22064		101.13432				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				101.52455		101.41571				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				101.52455		101.41571				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				101.52242		101.41034				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				101.50618		101.39531				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				101.54661		101.43613				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				100.93232		100.86732				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				101.01560		100.94444				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A: On 21/11/2021 Spot Bond				101.04760		100.97406				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			9.34500	106.46736	9.41000	106.14254				0.00	0	0
Total TH14A4 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 TH14A4										0.00	0	0
TH14A4 On 21/02/2018 Spot Bond				100.94308		100.87888				0.00	0	0
Total TH14A5 SPOT										0.00	0	0
Total For TH14A5										0.00	0	0
TH14A5 On 21/11/2019 Spot Bond				101.03409		100.96332				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A6 On 21/11/2021 Spot Bond				101.06346		100.99056				0.00	0	360,000,000
Total TH14A7 SPOT										0.00	0	360,000,000
Total For TH14A7										0.00	0	360,000,000
TH14A7 On 21/11/2021 Spot Bond			9.29500	102.36323	9.36000	101.96174				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				101.11519		101.03665				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				101.10773		101.03163				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				101.17055		101.08791				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				101.17578		101.09476				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				101.50194		101.39474				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				101.51411		101.40858				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				101.82710		101.76097				0.00	0	0
Total TH9A11 SPOT										0.00	0	0
Total For TH9A11										0.00	0	0
TH9A12 On 18/07/2039 Spot Bond				102.27319		102.20308				0.00	0	0
Total TH9A12 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 TH9A12										0.00	0	0
THE8A On 18/04/2036 Spot Bond			101.06155	6.96118	101.06155	6.90911				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A1 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				101.98518		101.90870				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				103.24917		103.16557				0.00	0	0
Total THE9C4 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 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				102.82373		102.71294				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			9.34000	92.45937	9.40000	92.25335			485,306,400,000,000.00	51,960,000,000	51,880,000,000	
Total TL20 SPOT									15,306,400,000,000.00	51,960,000,000	51,880,000,000	
Total For TL20									15,306,400,000,000.00	51,960,000,000	51,880,000,000	
TL20/R On 22/02/2020 Spot Bond			100.00000	19.15084	100.00000	19.04205				0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	106.70400	10.00000	106.62100				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				100.27330		100.20498				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				100.27746		100.20670				0.00	0	0
Total TLC02 SPOT										0.00	0	0
Total For TLC02										0.00	0	0
TN17 On 14/11/2017 Spot Bond			8.18500	104.18566	8.21000	104.10143				0.00	0	14,100,000,000
Total TN17 SPOT										0.00	0	14,100,000,000
Total For TN17										0.00	0	14,100,000,000
TN17/R On 14/11/2017 Spot Bond			100.00000	67.84829	100.00000	67.39385				0.00	0	0
Total TN17/R203 SPOT										0.00	0	0
Total For TN17/R203										0.00	0	0
TN20 On 17/09/2020 Spot Bond			9.05000	104.69551	9.11500	104.42563			28,344,600,000,000.00	3,132,000,000	44,820,895,800	
Total TN20 SPOT									18,344,600,000,000.00	3,132,000,000	44,820,895,800	
Total For TN20									18,344,600,000,000.00	3,132,000,000	44,820,895,800	
TN20/R On 17/09/2020 Spot Bond			100.00000	16.33898	100.00000	16.23133				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	6.68706	100.00000	6.63751			100,000,000,000,000.00	91,000,000,000	91,000,000,000	
Total TN20U SPOT									10,000,000,000,000.00	91,000,000,000	91,000,000,000	
Total For TN20U									10,000,000,000,000.00	91,000,000,000	91,000,000,000	
TN23 On 06/11/2023 Spot Bond			9.72500	109.53876	9.78000	109.18093			2,081,150,000,000.00	214,000,000	6,072,944,300	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TN23 SPOT									2,081,150,000,000.00	214,000,000	6,072,944,300
Total For TN23									2,081,150,000,000.00	214,000,000	6,072,944,300
TN23/R On 06/11/2023 Spot Bond			100.00000	15.47129	100.00000	15.36766			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			10.47000	95.78086	10.53000	95.38256		1,047,000,000,000.00	100,000,000	15,580,000,000	
Total TN25 SPOT									1,047,000,000,000.00	100,000,000	15,580,000,000
Total For TN25									1,047,000,000,000.00	100,000,000	15,580,000,000
TN25/R On 19/08/2025 Spot Bond			100.00000	10.56176	100.00000	10.49102			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			10.52000	93.20978	10.58000	92.77994		841,600,000,000.00	80,000,000	1,010,000,000	
Total TN27 SPOT									841,600,000,000.00	80,000,000	1,010,000,000
Total For TN27									841,600,000,000.00	80,000,000	1,010,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	12.19515	100.00000	12.11346			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			11.00000	96.35525	11.06000	95.86502		6,380,000,000,000.00	580,000,000	9,400,000,000	
Total TN30 SPOT									6,380,000,000,000.00	580,000,000	9,400,000,000
Total For TN30									6,380,000,000,000.00	580,000,000	9,400,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	120.25639	8.00000	120.17868			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			11.41500	94.43030	11.47000	93.91995		0.00	0	13,600,000,000	
Total TN40 SPOT									0.00	0	13,600,000,000
Total For TN40									0.00	0	13,600,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	99.82755	10.75000	99.74143			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				101.02363		100.95531			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				101.34144		101.25882			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TORQ2 SPOT										0.00	0	0
Total For TORQ2										0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				101.12251		101.05062				0.00	0	0
Total TORQ3 SPOT										0.00	0	0
Total For TORQ3										0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ4 SPOT										0.00	0	0
Total For TORQ4										0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ5 SPOT										0.00	0	0
Total For TORQ5										0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				101.53219		101.43724				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				101.16313		101.09203				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				101.18863		101.11588				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				101.22685		101.15163				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	106.70400	10.00000	106.62100				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0: On 05/04/2017 Spot Bond				99.95640		99.89097				0.00	0	0
Total TPDA02 SPOT										0.00	0	0
Total For TPDA02										0.00	0	0
TPDA0: On 05/04/2018 Spot Bond				99.95532		99.88828				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				99.67979		99.61269				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TPDA0: On 30/11/2020 Spot Bond				101.07008		101.00155				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TPDA06 SPOT										0.00	0	0
Total For TPDA06										0.00	0	0
TPDA06 On 30/11/2020 Spot Bond			9.30500	103.84071	9.37000	103.56374				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	100.08302	10.00000	100.00000				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	100.08096	9.75000	100.00000				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	10.08036	100.00000	10.00000				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				100.48916		100.41907				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				100.51110		100.43769				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			9.57000	103.20058	9.63000	102.93722				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				100.48970		100.41952				0.00	0	73,551,947
Total TRA2A4 SPOT										0.00	0	73,551,947
Total For TRA2A4										0.00	0	73,551,947
TRA2A On 14/12/2020 Spot Bond				100.51110		100.43769				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			9.37000	103.88271	9.43000	103.61898				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				100.54597		100.46728				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				100.55937		100.47865				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C On 14/12/2025 Spot Bond				100.61556		100.52634				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				100.63693		100.54448				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				100.77542		100.66199				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D:On 14/12/2020 Spot Bond				100.77542		100.66199				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				100.52291		100.45077				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA3!On 14/06/2024 Spot Bond			100.00000	8.13624	100.00000	8.07725				0.00	0	0
Total TRAA3U SPOT										0.00	0	0
Total For TRAA3U										0.00	0	0
TRAA4!On 14/06/2024 Spot Bond			100.00000	8.66027	100.00000	8.59748				0.00	0	1,223,200,500
Total TRAA4U SPOT										0.00	0	1,223,200,500
Total For TRAA4U										0.00	0	1,223,200,500
TRAB1 On 14/06/2024 Spot Bond				100.51661		100.44239				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2!On 14/06/2024 Spot Bond			100.00000	8.97470	100.00000	8.90964				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				100.51930		100.44467				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	9.23672	100.00000	9.16975				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				100.59443		100.50845				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2024 Spot Bond			100.00000	12.43336	100.00000	12.34322				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				100.76004		100.64903				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2024 Spot Bond			100.00000	15.94444	100.00000	15.82884				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	25.14367	100.00000	24.95525				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	4.11017	100.00000	4.07937				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				99.43918		99.37188				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				99.14617		99.07876				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				98.82927		98.76173				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				98.51828		98.45093				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				98.21743		98.15058				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				97.90457		97.83770				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP215 SPOT										0.00	0	0
Total For TSP215										0.00	0	0
TSP217 On 20/07/2017 Spot Bond				103.56283		103.49844				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				97.29195		97.22535				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				96.99891		96.93271				0.00	0	0
Total TSP219 SPOT										0.00	0	0
Total For TSP219										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	25.15216	100.00000	24.96368				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				101.95879		101.87396				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC20 On 07/04/2017 Spot Bond				99.91195		101.78602				0.00	0	0
Total TWC203 SPOT										0.00	0	0
Total For TWC203										0.00	0	0
TWC20 On 20/04/2017 Spot Bond				101.62471		101.55842				0.00	0	0
Total TWC205 SPOT										0.00	0	0
Total For TWC205										0.00	0	0
TWC21 On 13/04/2017 Spot Bond				101.72011		101.65561				0.00	0	0
Total TWC217 SPOT										0.00	0	0
Total For TWC217										0.00	0	0
TWC21 On 13/04/2017 Spot Bond				101.65772		101.59313				0.00	0	0
Total TWC218 SPOT										0.00	0	0
Total For TWC218										0.00	0	0
TWC21 On 19/04/2017 Spot Bond				101.63619		101.57160				0.00	0	0
Total TWC219 SPOT										0.00	0	0
Total For TWC219										0.00	0	0
TWC22 On 21/04/2017 Spot Bond				101.61466		101.55007				0.00	0	0
Total TWC220 SPOT										0.00	0	0
Total For TWC220										0.00	0	0
TWC22 On 24/04/2017 Spot Bond				101.57160		101.50701				0.00	2,250,000,000	750,000,000

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 TWC221 SPOT										0.00	2,250,000,000	750,000,000
Total For TWC221										0.00	2,250,000,000	750,000,000
TWC22 On 09/05/2017 Spot Bond				101.18288		101.11836				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				101.05384		100.98932				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				101.00863		100.94425				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				100.96473		100.90041				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				100.90041		100.83610				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				100.81549		100.75111				0.00	0	0
Total TWC227 SPOT										0.00	0	0
Total For TWC227										0.00	0	0
TWC22 On 02/06/2017 Spot Bond				100.75034		100.68603				0.00	0	0
Total TWC228 SPOT										0.00	0	0
Total For TWC228										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.45500	104.90742	9.52000	104.61450				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			10.64000	104.55366	10.70000	104.11659				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	9.36484	100.00000	9.29544				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	9.02970	100.00000	8.96279				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	9.30223	100.00000	9.23330				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	9.72473	100.00000	9.65266				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	10.36812	100.00000	10.29128				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	10.44188	100.00000	10.36450				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	10.52587	100.00000	10.44787				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	0.11839	100.00000	0.11746				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	9.16231	100.00000	9.09442				0.00	0	0
Total VJB01U SPOT										0.00	0	0
Total For VJB01U										0.00	0	0
VJB02L On 20/04/2023 Spot Bond			100.00000	8.93049	100.00000	8.86432				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	9.07198	100.00000	9.00475				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	9.47487	100.00000	9.40465				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	10.10607	100.00000	10.03118				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	10.25763	100.00000	10.18162				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	10.32440	100.00000	10.24789				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	0.11839	100.00000	0.11746				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VKC18 On 29/03/2017 Spot Bond				102.22886	0.00000	102.17477				0.00	0	0
Total VKC18 SPOT										0.00	0	0
Total For VKC18										0.00	0	0
VKC19 On 06/09/2017 Spot Bond				100.63863		100.57021				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				100.10874	100.00000	77.44163				0.00	19,493,000,000	14,000,000,000
Total VKC20 SPOT										0.00	19,493,000,000	14,000,000,000
Total For VKC20										0.00	19,493,000,000	14,000,000,000
VKE01L On 01/04/2018 Spot Bond			100.00000	55.80793	100.00000	46.09010				0.00	0	0
Total VKE01U SPOT										0.00	0	0
Total For VKE01U										0.00	0	0
VKE03 On 08/05/2017 Spot Bond				101.33284		101.26217				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				100.14259		100.01230				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				101.31375		101.24415				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				100.65083		100.57910				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				100.02456		100.04680				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	8.82874	100.00000	8.76331				0.00	0	0
Total VPA01U SPOT										0.00	0	0
Total For VPA01U										0.00	0	0
VPA02L On 20/04/2023 Spot Bond			100.00000	8.66080	100.00000	8.59661				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VPA02U SPOT										0.00	0	0
Total For VPA02U										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	10.54389	100.00000	10.46575				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	5.56674	100.00000	5.52549				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	10.15992	100.00000	10.08462				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	10.25918	100.00000	10.18316				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	10.20071	100.00000	10.12511				0.00	0	0
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	0.11839	100.00000	0.11746				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	8.62621	100.00000	8.56229				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	8.56158	100.00000	8.49814				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	10.77439	100.00000	10.69454				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	5.31688	100.00000	5.27748				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	9.83804	100.00000	9.76514				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	10.01513	100.00000	9.94092				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	9.95326	100.00000	9.87950				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	0.11839	100.00000	0.11746				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	0.00125	100.00000	0.00124				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	9.76409	100.00000	9.69091				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			2.73000	247.67615	2.70000	247.58502				0.00	0	0
Total WS05 SPOT										0.00	0	0
Total For WS05										0.00	0	0
WSP2 On 28/05/2017 Spot Bond			7.90500	103.26989	7.93000	103.19958				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	90.81548	100.00000	90.17140				0.00	0	0
Total WSP2/R203 SPOT										0.00	0	0
Total For WSP2/R203										0.00	0	0
WSP3 On 28/05/2019 Spot Bond			8.06500	104.92760	8.12000	104.75049				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			8.31000	104.99258	8.37000	104.75607				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			8.55500	104.64068	8.62000	104.34254				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	15.07417	100.00000	14.97320				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			7.45000	83.35431	7.50500	83.19440				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Z083 SPOT									0.00	0	0
Total For Z083									0.00	0	0
Total for SPOT									1.48e+017	114,174,622,076	390,340,536,739
Total for SPOT :									1.48e+017	114,174,622,076	390,340,536,739
Total Futures									1.48e+017	114,174,630,451	390,341,327,754
Total Options									0.00	0	32,319
Grand Total:									1.48e+017	114,174,630,451	390,341,360,073