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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/05/2017

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 04/05/2017 Bond Future			10.59000	77.32115	10.59000	77.32115			0.00	0	0
ES33 On 03/08/2017 Bond Future			10.70096	78.62893	10.65442	78.91746			0.00	0	9,466
ES33 On 02/11/2017 Bond Future			10.79122	76.34168	10.74020	76.65347			0.00	0	0
ES33 On 01/02/2018 Bond Future			10.88301	77.83158	10.82426	78.18545			0.00	0	0
Total ES33 Future									0.00	0	9,466
ES33 On 03/08/2017 Bond Future	10.54	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.54	Put			716.41000	0.71641	1,004,940		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.55	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.55	Put			653.40000	0.65340	941,930		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.53	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.53	Put			779.50000	0.77950	1,068,030		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.66	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.66	Put			494.01000	0.49401	805,800		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.67	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.67	Put			432.15000	0.43215	743,940		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.68	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.68	Put			370.37000	0.37037	682,160		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	01/02/2018	Bond Future	11.00	Call			1,051.19000	1.05119	697,320		0.00	0	0
ES33	On	01/02/2018	Bond Future	11.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	01/02/2018	Bond Future	11.01	Call			1,110.34000	1.11034	756,470		0.00	0	0
ES33	On	01/02/2018	Bond Future	11.01	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	01/02/2018	Bond Future	10.99	Call			991.96000	0.99196	638,090		0.00	0	0
ES33	On	01/02/2018	Bond Future	10.99	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	9,466
ES42	On	04/05/2017	Bond Future			10.85500	80.17251	10.85500	80.17251			0.00	0	0
ES42	On	03/08/2017	Bond Future			10.96300	81.55129	10.92173	81.83882			0.00	0	7,957
ES42	On	02/11/2017	Bond Future			11.05440	78.85026	11.00900	79.16192			0.00	0	0
ES42	On	01/02/2018	Bond Future			11.14438	80.38906	11.09192	80.74429			0.00	0	0
Total ES42 Future												0.00	0	7,957
Total For ES42												0.00	0	7,957
I2025	On	04/05/2017	Bond Future			128.27585	128.27585	128.27585	128.27585			0.00	0	0
I2025	On	03/08/2017	Bond Future			129.42375	129.42375	129.40539	129.40539			0.00	0	2,414
I2025	On	02/11/2017	Bond Future			131.93743	131.93743	131.94216	131.94216			0.00	0	0
I2025	On	01/02/2018	Bond Future			133.23215	133.23215	133.25302	133.25302			0.00	0	0
Total I2025 Future												0.00	0	2,414
I2025	On	03/08/2017	Bond Future	133.97	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.97	Put			4,564.61000	4.56461	4,546,250		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			4,574.61000	4.57461	4,556,250		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			4,554.61000	4.55461	4,536,250		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.98	Put			1,037.84000	1.03784	1,042,570		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.96	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.96	Put			1,017.84000	1.01784	1,022,570		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.97	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.97	Put			1,027.84000	1.02784	1,032,570		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.98	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.89	Put			636.98000	0.63698	657,850		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.90	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.90	Put			646.98000	0.64698	667,850		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.88	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.88	Put			626.98000	0.62698	647,850		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.89	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	2,414

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			99.04555	99.04555	99.04555	99.04555			0.00	0	0
I2029	On	01/02/2018	Bond Future			103.95701	103.95701	103.97296	103.97296			0.00	0	0
Total I2029 Future												0.00	0	0
Total For I2029												0.00	0	0
I2033	On	04/05/2017	Bond Future			105.39635	105.39635	105.39635	105.39635			0.00	0	0
I2033	On	03/08/2017	Bond Future			107.72250	107.72250	107.41739	107.41739			0.00	0	6,134
I2033	On	02/11/2017	Bond Future			108.73779	108.73779	108.44620	108.44620			0.00	0	0
I2033	On	01/02/2018	Bond Future			110.91924	110.91924	110.63493	110.63493			0.00	0	0
Total I2033 Future												0.00	0	6,134
I2033	On	03/08/2017	Bond Future	113.13	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.13	Put			5,712.61000	5.71261	5,407,500		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			5,722.61000	5.72261	5,417,500		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			5,702.61000	5.70261	5,397,500		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Put			1,633.80000	1.63380	1,342,210		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			1,643.80000	1.64380	1,352,210		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			1,623.80000	1.62380	1,332,210		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.65	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.66	Call			974.93000	0.97493	1,259,240		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.66	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.64	Call			994.93000	0.99493	1,279,240		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.64	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.65	Call			984.93000	0.98493	1,269,240		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	6,134
I2038	On	04/05/2017	Bond Future			131.39251	131.39251	131.39251	131.39251			0.00	0	0
I2038	On	03/08/2017	Bond Future			131.12334	131.12334	132.41558	132.41558			0.00	0	22,422
I2038	On	02/11/2017	Bond Future			133.67012	133.67012	135.01133	135.01133			0.00	0	0
I2038	On	01/02/2018	Bond Future			134.83057	134.83057	136.21503	136.21503			0.00	0	0
Total I2038 Future												0.00	0	22,422
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			8,764.42000	8.76442	10,056,660		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.16	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.16	Put			8,744.42000	8.74442	10,036,660		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			8,754.42000	8.75442	10,046,660		0.00	0	0

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	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			1,788.67000	1.78867	3,129,880		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			1,798.67000	1.79867	3,139,880		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			1,808.67000	1.80867	3,149,880		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.95	Put			734.97000	0.73497	2,119,430		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.93	Put			714.97000	0.71497	2,099,430		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.94	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.94	Put			724.97000	0.72497	2,109,430		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.95	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	22,422
I2046	On	04/05/2017	Bond Future			125.35392	125.35392	125.35392	125.35392			0.00	0	0
I2046	On	03/08/2017	Bond Future			127.77611	127.77611	127.75774	127.75774			1,022,208,880.00	8,000	22,790
I2046	On	02/11/2017	Bond Future			128.67447	128.67447	128.67890	128.67890			0.00	0	0
I2046	On	01/02/2018	Bond Future			131.25600	131.25600	131.27601	131.27601			0.00	0	0
Total I2046 Future												1,022,208,880.00	8,000	22,790
I2046	On	03/08/2017	Bond Future	141.17	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.17	Put			13,412.26000	13.41226	13,393,890		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.18	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.18	Put			13,422.26000	13.42226	13,403,890		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.19	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.19	Put			13,432.26000	13.43226	13,413,890		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.31	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.31	Put			7,631.10000	7.63110	7,635,530		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.32	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.32	Put			7,641.10000	7.64110	7,645,530		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.30	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.30	Put			7,621.10000	7.62110	7,625,530		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.91	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.91	Put			1,633.99000	1.63399	1,654,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.92	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.92	Put			1,643.99000	1.64399	1,664,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.90	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.90	Put			1,623.99000	1.62399	1,644,000		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												1,022,208,880.00	8,000	22,790
I2050	On	04/05/2017	Bond Future			136.43078	136.43078	136.43078	136.43078			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	03/08/2017	Bond Future			135.52800	135.52800	137.38815	137.38815			799,615,200.00	5,900	26,009
I2050	On	02/11/2017	Bond Future			138.16022	138.16022	140.08136	140.08136			0.00	0	0
I2050	On	01/02/2018	Bond Future			139.23986	139.23986	141.21636	141.21636			0.00	0	0
Total I2050 Future												799,615,200.00	5,900	26,009
I2050	On	03/08/2017	Bond Future	149.23	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.23	Put			11,841.85000	11.84185	13,702,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.24	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.24	Put			11,851.85000	11.85185	13,712,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.22	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.22	Put			11,831.85000	11.83185	13,692,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.66	Put			4,578.64000	4.57864	6,499,780		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.67	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.67	Put			4,588.64000	4.58864	6,509,780		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.65	Put			4,568.64000	4.56864	6,489,780		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.24	Call			976.36000	0.97636	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.24	Put			0.00000	0.00000	1,000,140		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.25	Call			966.36000	0.96636	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.25	Put			0.00000	0.00000	1,010,140		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.23	Call			986.36000	0.98636	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.23	Put			0.00000	0.00000	990,140		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												799,615,200.00	5,900	26,009
R186	On	04/05/2017	Bond Future			8.69500	115.59294	8.69500	115.59294		7.25	0.00	0	0
R186	On	03/08/2017	Bond Future			8.77322	112.23296	8.72033	112.59081		7.93	39,618,234.88	353	86,590
R186	On	02/11/2017	Bond Future			8.81468	114.38052	8.75565	114.77117		8.15	0.00	0	4
R186	On	01/02/2018	Bond Future			8.85314	111.30986	8.78345	111.76085		8.15	0.00	0	0
Total R186 Future												39,618,234.88	353	86,594
R186	On	03/08/2017	Bond Future	8.92	Call			2,541.55000	2.54155	2,313,620	8.03	0.00	0	0
R186	On	03/08/2017	Bond Future	8.92	Put			1,198.61000	1.19861	1,328,530	8.03	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Call			2,583.69000	2.58369	2,353,770	8.04	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Put			1,174.06000	1.17406	1,301,990	8.04	0.00	0	0
R186	On	03/08/2017	Bond Future	9.00	Call			2,887.85000	2.88785	2,644,390	8.08	0.00	0	0
R186	On	03/08/2017	Bond Future	9.00	Put			1,012.92000	1.01292	1,127,310	8.08	0.00	0	2,604
R186	On	03/08/2017	Bond Future	9.50	Call			5,430.73000	5.43073	5,115,890	8.38	0.00	0	0
R186	On	03/08/2017	Bond Future	9.50	Put			307.79000	0.30779	350,800	8.38	0.00	0	6,500
R186	On	03/08/2017	Bond Future	9.35	Call			4,613.17000	4.61317	4,314,860	8.29	0.00	0	0
R186	On	03/08/2017	Bond Future	9.35	Put			450.89000	0.45089	510,430	8.29	0.00	0	750
R186	On	03/08/2017	Bond Future	8.91	Call			2,499.75000	2.49975	2,273,830	8.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/08/2017	Bond Future	8.91	Put			1,223.55000	1.22355	1,355,480	8.03	0.00	0	0
R186	On	03/08/2017	Bond Future	8.85	Call			2,256.19000	2.25619	2,042,590	7.99	0.00	0	0
R186	On	03/08/2017	Bond Future	8.85	Put			1,381.58000	1.38158	1,525,830	7.99	0.00	0	750
R186	On	02/11/2017	Bond Future	8.90	Put			2,201.92000	2.20192	2,367,790	8.23	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Call			3,079.37000	3.07937	2,857,630	8.22	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Put			2,258.58000	2.25858	2,427,490	8.22	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Call			3,116.39000	3.11639	2,893,130	8.23	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Put			2,229.95000	2.22995	2,397,340	8.23	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Call			3,153.96000	3.15396	2,929,180	8.23	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Call			3,809.23000	3.80923	3,549,550	8.27	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Put			2,607.46000	2.60746	2,798,770	8.27	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Call			3,846.51000	3.84651	3,585,400	8.28	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Put			2,580.80000	2.58080	2,770,680	8.28	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Call			3,772.13000	3.77213	3,513,870	8.27	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Put			2,634.34000	2.63434	2,827,070	8.27	0.00	0	0
Total R186 Option												0.00	0	10,604
Total For R186												39,618,234.88	353	97,198
R197	On	04/05/2017	Bond Future			298.64066	298.64066	298.64066	298.64066			0.00	0	0
R197	On	03/08/2017	Bond Future			297.52092	297.52092	297.47781	297.47781			0.00	0	2,350
R197	On	02/11/2017	Bond Future			303.29945	303.29945	303.30932	303.30932			0.00	0	0
R197	On	01/02/2018	Bond Future			302.32979	302.32979	302.37631	302.37631			0.00	0	0
Total R197 Future												0.00	0	2,350
R197	On	03/08/2017	Bond Future	308.06	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/08/2017	Bond Future	308.06	Put			10,582.19000	10.58219	10,539,080		0.00	0	0
R197	On	03/08/2017	Bond Future	308.07	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/08/2017	Bond Future	308.07	Put			10,592.19000	10.59219	10,549,080		0.00	0	0
R197	On	03/08/2017	Bond Future	308.05	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/08/2017	Bond Future	308.05	Put			10,572.19000	10.57219	10,529,080		0.00	0	0
R197	On	02/11/2017	Bond Future	305.15	Put			1,840.68000	1.84068	1,850,550		0.00	0	0
R197	On	02/11/2017	Bond Future	305.16	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.16	Put			1,850.68000	1.85068	1,860,550		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	Put			1,860.68000	1.86068	1,870,550		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	01/02/2018	Bond Future	301.68	Call			696.31000	0.69631	649,790		0.00	0	0
R197	On	01/02/2018	Bond Future	301.68	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.66	Call			716.31000	0.71631	669,790		0.00	0	0
R197	On	01/02/2018	Bond Future	301.66	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.67	Call			706.31000	0.70631	659,790		0.00	0	0
R197	On	01/02/2018	Bond Future	301.67	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
Total R197 Option										0.00	0	0
Total For R197										0.00	0	2,350
R202	On 04/05/2017			243.53302	243.53302	243.53302	243.53302			0.00	0	0
R202	On 03/08/2017			244.57863	244.57863	244.54355	244.54355			1,553,074,300.50	6,350	30,577
R202	On 02/11/2017			249.32884	249.32884	249.33754	249.33754			0.00	0	0
R202	On 01/02/2018			250.58407	250.58407	250.62265	250.62265			0.00	0	0
Total R202 Future										1,553,074,300.50	6,350	30,577
R202	On 03/08/2017	258.36	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On 03/08/2017	258.36	Put			13,816.45000	13.81645	13,781,370		0.00	0	0
R202	On 03/08/2017	258.37	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On 03/08/2017	258.37	Put			13,826.45000	13.82645	13,791,370		0.00	0	0
R202	On 03/08/2017	258.35	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On 03/08/2017	258.35	Put			13,806.45000	13.80645	13,771,370		0.00	0	0
R202	On 02/11/2017	253.89	Put			4,552.46000	4.55246	4,561,160		0.00	0	0
R202	On 02/11/2017	253.90	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On 02/11/2017	253.90	Put			4,562.46000	4.56246	4,571,160		0.00	0	0
R202	On 02/11/2017	253.91	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On 02/11/2017	253.91	Put			4,572.46000	4.57246	4,581,160		0.00	0	0
R202	On 02/11/2017	253.89	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On 01/02/2018	249.07	Call			1,552.65000	1.55265	1,514,070		0.00	0	0
R202	On 01/02/2018	249.07	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On 01/02/2018	249.08	Call			1,542.65000	1.54265	1,504,070		0.00	0	0
R202	On 01/02/2018	249.08	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On 01/02/2018	249.06	Call			1,562.65000	1.56265	1,524,070		0.00	0	0
R202	On 01/02/2018	249.06	Put			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option										0.00	0	0
Total For R202										1,553,074,300.50	6,350	30,577
R2023	On 04/05/2017			8.09000	99.90449	8.09000	99.90449		5.11	0.00	0	0
R2023	On 03/08/2017			8.16836	101.54141	8.10347	101.82424		5.27	0.00	0	32,290
R2023	On 02/11/2017			8.19444	99.55401	8.12036	99.86509		4.95	0.00	0	0
R2023	On 01/02/2018			8.21612	101.49692	8.12595	101.86085		4.95	0.00	0	0
Total R2023 Future										0.00	0	32,290
R2023	On 03/08/2017	8.59	Call			2,451.97000	2.45197	2,230,730	5.48	0.00	0	0
R2023	On 03/08/2017	8.59	Put			355.56000	0.35556	417,150	5.48	0.00	0	0
R2023	On 03/08/2017	8.60	Call			2,485.50000	2.48550	2,263,000	5.49	0.00	0	0
R2023	On 03/08/2017	8.60	Put			346.58000	0.34658	406,910	5.49	0.00	0	0
R2023	On 03/08/2017	8.58	Call			2,418.77000	2.41877	2,198,800	5.48	0.00	0	0
R2023	On 03/08/2017	8.58	Put			364.90000	0.36490	427,760	5.48	0.00	0	0
R2023	On 02/11/2017	8.57	Call			2,552.30000	2.55230	2,333,910	5.12	0.00	0	0
R2023	On 02/11/2017	8.57	Put			682.59000	0.68259	775,280	5.12	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
R2023	On	02/11/2017	Bond Future	8.58	Call			2,581.35000	2.58135	2,361,730	5.12	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Put			670.55000	0.67055	762,010	5.12	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Call			2,523.17000	2.52317	2,306,000	5.12	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Put			694.56000	0.69456	788,470	5.12	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Call			2,185.78000	2.18578	1,977,880	5.05	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Put			1,404.64000	1.40464	1,560,670	5.05	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Call			2,209.03000	2.20903	1,999,840	5.05	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Put			1,387.84000	1.38784	1,542,580	5.05	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Call			2,162.33000	2.16233	1,955,720	5.05	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Put			1,421.26000	1.42126	1,578,580	5.05	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	32,290
R203	On	04/05/2017	Bond Future			7.47500	101.44498	7.47500	101.44498		0.24	0.00	0	0
Total R203 Future												0.00	0	0
Total For R203												0.00	0	0
R2030	On	04/05/2017	Bond Future			9.13000	93.73925	9.13000	93.73925			0.00	0	0
R2030	On	03/08/2017	Bond Future			9.21124	91.29512	9.16418	91.61940			0.00	0	32,026
R2030	On	02/11/2017	Bond Future			9.25674	93.04191	9.20497	93.39366			0.00	0	0
R2030	On	01/02/2018	Bond Future			9.30023	90.85266	9.24018	91.25478			0.00	0	0
Total R2030 Future												0.00	0	32,026
R2030	On	03/08/2017	Bond Future	9.34	Call			1,203.50000	1.20350	879,220		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			1,271.29000	1.27129	947,010		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.33	Call			1,135.63000	1.13563	811,350		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.33	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.36	Call			1,047.82000	1.04782	696,070		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			913.58000	0.91358	561,830		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			980.74000	0.98074	628,990		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	Call			998.76000	0.99876	596,640		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.37	Call			866.30000	0.86630	464,180		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.37	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Call			932.56000	0.93256	530,440		0.00	0	0
Total R2030 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 R2030										0.00	0	32,026
R2032 On 04/05/2017 Bond Future			9.29500	92.52625	9.29500	92.52625		10.62		0.00	0	0
R2032 On 03/08/2017 Bond Future			9.36938	94.08896	9.32766	94.39755		11.15		0.00	0	21,380
R2032 On 02/11/2017 Bond Future			9.41930	91.73141	9.37330	92.06728		11.55		0.00	0	0
R2032 On 01/02/2018 Bond Future			9.46716	93.52169	9.41367	93.90738		11.55		0.00	0	0
Total R2032 Future										0.00	0	21,380
R2032 On 03/08/2017 Bond Future	9.44	Call			2,555.07000	2,555.07000	2,370,170	11.30		0.00	0	0
R2032 On 03/08/2017 Bond Future	9.44	Put			1,727.52000	1,727.52000	1,851,210	11.30		0.00	0	0
R2032 On 03/08/2017 Bond Future	9.45	Call			2,597.04000	2,597.04000	2,410,470	11.31		0.00	0	0
R2032 On 03/08/2017 Bond Future	9.45	Put			1,696.35000	1,696.35000	1,818,370	11.31		0.00	0	0
R2032 On 03/08/2017 Bond Future	9.43	Call			2,513.45000	2,513.45000	2,330,220	11.29		0.00	0	0
R2032 On 03/08/2017 Bond Future	9.43	Put			1,759.13000	1,759.13000	1,884,490	11.29		0.00	0	0
R2032 On 02/11/2017 Bond Future	9.49	Call			3,423.20000	3,423.20000	3,229,490	11.55		0.00	0	0
R2032 On 02/11/2017 Bond Future	9.49	Put			2,574.56000	2,574.56000	2,716,720	11.55		0.00	0	0
R2032 On 02/11/2017 Bond Future	9.50	Call			3,462.82000	3,462.82000	3,267,820	11.55		0.00	0	0
R2032 On 02/11/2017 Bond Future	9.50	Put			2,541.98000	2,541.98000	2,682,850	11.55		0.00	0	0
R2032 On 02/11/2017 Bond Future	9.48	Call			3,383.83000	3,383.83000	3,191,400	11.54		0.00	0	0
R2032 On 02/11/2017 Bond Future	9.48	Put			2,607.46000	2,607.46000	2,750,900	11.54		0.00	0	0
R2032 On 01/02/2018 Bond Future	9.56	Call			4,282.74000	4,282.74000	4,061,360	11.60		0.00	0	0
R2032 On 01/02/2018 Bond Future	9.56	Put			3,233.15000	3,233.15000	3,397,460	11.60		0.00	0	0
R2032 On 01/02/2018 Bond Future	9.57	Call			4,322.39000	4,322.39000	4,099,850	11.60		0.00	0	0
R2032 On 01/02/2018 Bond Future	9.57	Put			3,201.70000	3,201.70000	3,364,850	11.60		0.00	0	0
R2032 On 01/02/2018 Bond Future	9.55	Call			4,242.94000	4,242.94000	4,022,720	11.59		0.00	0	0
R2032 On 01/02/2018 Bond Future	9.55	Put			3,264.53000	3,264.53000	3,430,000	11.59		0.00	0	0
Total R2032 Option										0.00	0	0
Total For R2032										0.00	0	21,380
R2035 On 04/05/2017 Bond Future			9.48000	96.50830	9.48000	96.50830				0.00	0	0
R2035 On 03/08/2017 Bond Future			9.55072	98.17081	9.50394	98.54952				0.00	0	9,853
R2035 On 02/11/2017 Bond Future			9.60401	95.54831	9.55302	95.95629				0.00	0	0
R2035 On 01/02/2018 Bond Future			9.65653	97.41308	9.59824	97.87399				0.00	0	0
Total R2035 Future										0.00	0	9,853
R2035 On 03/08/2017 Bond Future	9.51	Call			49.19000	49.19000	0,000			0.00	0	0
R2035 On 03/08/2017 Bond Future	9.51	Put			0.00000	0.00000	329,520			0.00	0	0
R2035 On 03/08/2017 Bond Future	9.52	Call			130.27000	130.27000	0,000			0.00	0	0
R2035 On 03/08/2017 Bond Future	9.52	Put			0.00000	0.00000	248,440			0.00	0	0
R2035 On 03/08/2017 Bond Future	9.50	Call			0.00000	0.00000	0,000			0.00	0	0
R2035 On 03/08/2017 Bond Future	9.50	Put			32.00000	32.00000	410,710			0.00	0	0
R2035 On 02/11/2017 Bond Future	9.59	Call			296.15000	296.15000	0,000			0.00	0	0
R2035 On 02/11/2017 Bond Future	9.59	Put			0.00000	0.00000	111,830			0.00	0	0
R2035 On 02/11/2017 Bond Future	9.60	Call			375.99000	375.99000	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	02/11/2017	Bond Future	9.60	Put			0.00000	0.00000	31,990		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Call			455.73000	0.45573	47,750		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.73	Call			1,037.00000	1.03700	576,090		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.73	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.74	Call			1,115.00000	1.11500	654,090		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.75	Call			1,192.90000	1.19290	731,990		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	9,853
R2037	On	04/05/2017	Bond Future			9.55500	92.98608	9.55500	92.98608		12.00	0.00	0	0
R2037	On	03/08/2017	Bond Future			9.62990	90.32586	9.58838	90.66098		13.21	66,841,136.40	740	57,302
R2037	On	02/11/2017	Bond Future			9.67959	92.05413	9.63420	92.41677		13.79	0.00	0	233
R2037	On	01/02/2018	Bond Future			9.72788	89.59523	9.67567	90.00806		13.79	0.00	0	0
Total R2037 Future												66,841,136.40	740	57,535
R2037	On	03/08/2017	Bond Future	9.57	Put			2,473.97000	2.47397	2,630,990	13.27	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Call			2,365.70000	2.36570	2,185,780	13.28	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Put			2,433.57000	2.43357	2,588,770	13.28	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Call			2,284.86000	2.28486	2,108,590	13.27	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Put			2,515.04000	2.51504	2,673,890	13.27	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Call			2,325.00000	2.32500	2,146,900	13.27	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Call			3,675.92000	3.67592	3,477,380	13.74	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Put			3,469.51000	3.46951	3,633,610	13.74	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Call			3,716.44000	3.71644	3,516,620	13.75	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Put			3,430.23000	3.43023	3,593,050	13.75	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Call			3,635.35000	3.63535	3,438,110	13.73	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Put			3,508.86000	3.50886	3,674,260	13.73	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Call			4,819.95000	4.81995	4,582,900	13.84	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Put			3,763.71000	3.76371	3,939,490	13.84	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Call			4,862.96000	4.86296	4,624,710	13.85	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Put			3,728.86000	3.72886	3,903,440	13.85	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Call			4,906.12000	4.90612	4,666,690	13.86	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Put			3,694.27000	3.69427	3,867,670	13.86	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												66,841,136.40	740	57,535
R204	On	04/05/2017	Bond Future			7.45000	103.86578	7.45000	103.86578		1.07	0.00	0	0
R204	On	03/08/2017	Bond Future			7.44046	101.75073	7.39806	101.80533		1.05	414,939,476.94	4,078	45,427
R204	On	02/11/2017	Bond Future			7.36333	103.69779	7.28903	103.77687		0.79	0.00	0	0
R204	On	01/02/2018	Bond Future			7.20238	101.68127	7.04903	101.80959		0.79	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R204 Future												414,939,476.94	4,078	45,427
R204	On	03/08/2017	Bond Future	7.76	Call			526.72000	0.52672	482,870	1.09	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Put			61.96000	0.06196	72,710	1.09	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Call			537.11000	0.53711	492,930	1.09	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Put			59.56000	0.05956	69,980	1.09	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Call			516.39000	0.51639	472,890	1.09	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Put			64.43000	0.06443	75,530	1.09	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Call			563.43000	0.56343	502,100	0.84	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Put			74.27000	0.07427	92,020	0.84	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Call			571.98000	0.57198	510,260	0.84	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Put			72.25000	0.07225	89,610	0.84	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Call			554.92000	0.55492	493,980	0.84	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Put			76.34000	0.07634	94,480	0.84	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Call			374.72000	0.37472	301,670	0.79	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Put			198.25000	0.19825	253,520	0.79	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Call			380.08000	0.38008	306,430	0.79	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Put			195.26000	0.19526	249,930	0.79	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Call			369.40000	0.36940	296,940	0.79	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Put			201.29000	0.20129	257,150	0.79	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												414,939,476.94	4,078	45,427
R2040	On	04/05/2017	Bond Future			9.64500	96.50874	9.64500	96.50874		12.59	0.00	0	0
R2040	On	03/08/2017	Bond Future			9.72597	93.60984	9.67934	94.01126		13.88	0.00	0	13,816
R2040	On	02/11/2017	Bond Future			9.77680	95.40092	9.72624	95.83190		14.50	0.00	0	0
R2040	On	01/02/2018	Bond Future			9.82635	92.75701	9.76899	93.24109		14.50	0.00	0	0
Total R2040 Future												0.00	0	13,816
R2040	On	03/08/2017	Bond Future	9.61	Call			2,301.36000	2.30136	2,100,850	13.80	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.61	Put			2,903.50000	2.90350	3,104,410	13.80	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Call			2,341.91000	2.34191	2,139,230	13.80	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Put			2,856.83000	2.85683	3,055,570	13.80	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Call			2,382.88000	2.38288	2,178,020	13.81	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Put			2,810.70000	2.81070	3,007,260	13.81	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Put			4,247.80000	4.24780	4,459,150	14.44	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Call			3,632.72000	3.63272	3,411,560	14.45	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Put			4,202.28000	4.20228	4,412,100	14.45	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Call			3,673.64000	3.67364	3,450,950	14.46	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Put			4,156.86000	4.15686	4,365,150	14.46	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Call			3,591.77000	3.59177	3,372,140	14.44	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Put			4,263.23000	4.26323	4,474,580	14.61	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Call			5,157.97000	5.15797	4,883,860	14.62	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R2040 On 01/02/2018 Bond Future	9.88	Put			4,224.81000	4.22481	4,434,780	14.62		0.00	0	0
R2040 On 01/02/2018 Bond Future	9.89	Call			5,203.14000	5.20314	4,927,680	14.63		0.00	0	0
R2040 On 01/02/2018 Bond Future	9.89	Put			4,186.67000	4.18667	4,395,290	14.63		0.00	0	0
R2040 On 01/02/2018 Bond Future	9.87	Call			5,112.95000	5.11295	4,840,220	14.61		0.00	0	0
Total R2040 Option										0.00	0	0
Total For R2040										0.00	0	13,816
R2044 On 04/05/2017 Bond Future			9.71000	93.24044	9.71000	93.24044		13.19		0.00	0	0
R2044 On 03/08/2017 Bond Future			9.78536	90.44838	9.74393	90.80685		14.56		0.00	0	22,344
R2044 On 02/11/2017 Bond Future			9.83568	92.17905	9.79061	92.56540		15.24		0.00	0	200
R2044 On 01/02/2018 Bond Future			9.88478	89.59742	9.83331	90.03452		15.24		0.00	0	0
Total R2044 Future										0.00	0	22,544
R2044 On 03/08/2017 Bond Future	9.62	Put			3,212.79000	3.21279	3,400,090	14.48		0.00	0	0
R2044 On 03/08/2017 Bond Future	9.63	Call			2,164.43000	2.16443	1,991,320	14.48		0.00	0	0
R2044 On 03/08/2017 Bond Future	9.63	Put			3,162.80000	3.16280	3,348,160	14.48		0.00	0	0
R2044 On 03/08/2017 Bond Future	9.64	Call			2,203.36000	2.20336	2,028,310	14.49		0.00	0	0
R2044 On 03/08/2017 Bond Future	9.64	Put			3,113.35000	3.11335	3,296,770	14.49		0.00	0	0
R2044 On 03/08/2017 Bond Future	9.62	Call			2,125.90000	2.12590	1,954,730	14.48		0.00	0	0
R2044 On 02/11/2017 Bond Future	9.67	Call			3,479.18000	3.47918	3,286,100	15.19		0.00	0	0
R2044 On 02/11/2017 Bond Future	9.67	Put			4,527.10000	4.52710	4,720,370	15.19		0.00	0	0
R2044 On 02/11/2017 Bond Future	9.68	Call			3,519.21000	3.51921	3,324,760	15.20		0.00	0	0
R2044 On 02/11/2017 Bond Future	9.68	Put			4,479.46000	4.47946	4,671,360	15.20		0.00	0	0
R2044 On 02/11/2017 Bond Future	9.66	Call			3,439.14000	3.43914	3,247,430	15.18		0.00	0	0
R2044 On 02/11/2017 Bond Future	9.66	Put			4,574.87000	4.57487	4,769,510	15.18		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.89	Put			4,521.18000	4.52118	4,715,640	15.37		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.90	Call			5,046.65000	5.04665	4,802,770	15.38		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.90	Put			4,480.98000	4.48098	4,674,200	15.38		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.91	Call			5,091.04000	5.09104	4,845,930	15.39		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.91	Put			4,441.08000	4.44108	4,633,070	15.39		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.89	Call			5,002.41000	5.00241	4,759,770	15.37		0.00	0	0
Total R2044 Option										0.00	0	0
Total For R2044										0.00	0	22,544
R2048 On 04/05/2017 Bond Future			9.70000	92.37531	9.70000	92.37531		13.70		0.00	0	0
R2048 On 03/08/2017 Bond Future			9.76460	93.98998	9.72831	94.31196		14.44	1,453,085,090.80		15,460	74,177
R2048 On 02/11/2017 Bond Future			9.81636	91.35087	9.77663	91.70000		15.08		0.00	0	226
R2048 On 01/02/2018 Bond Future			9.86740	93.13374	9.82157	93.53267		15.08		0.00	0	0
Total R2048 Future									1,453,085,090.80		15,460	74,403
R2048 On 03/08/2017 Bond Future	9.57	Call			2,057.61000	2.05761	1,907,490	14.33		0.00	0	0
R2048 On 03/08/2017 Bond Future	9.57	Put			3,486.26000	3.48626	3,658,120	14.33		0.00	0	0
R2048 On 03/08/2017 Bond Future	9.58	Call			2,095.79000	2.09579	1,943,930	14.34		0.00	0	0
R2048 On 03/08/2017 Bond Future	9.58	Put			3,433.02000	3.43302	3,603,140	14.34		0.00	0	0

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	03/08/2017	Bond Future	9.56	Call			2,019.84000	2.01984	1,871,470	14.33	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Put			3,540.07000	3.54007	3,713,680	14.33	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Call			3,363.55000	3.36355	3,189,570	15.02	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Put			4,492.50000	4.49250	4,667,650	15.02	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Call			3,404.27000	3.40427	3,229,000	15.03	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Put			4,443.16000	4.44316	4,617,020	15.03	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Call			3,323.09000	3.32309	3,150,410	15.01	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Put			4,542.26000	4.54226	4,718,710	15.01	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.90	Call			5,237.48000	5.23748	5,012,400	15.22	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.90	Put			4,556.68000	4.55668	4,730,530	15.22	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.91	Call			5,283.19000	5.28319	5,057,000	15.23	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.91	Put			4,516.25000	4.51625	4,688,990	15.23	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Call			5,191.92000	5.19192	4,967,960	15.21	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Put			4,597.42000	4.59742	4,772,390	15.21	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												1,453,085,090.80	15,460	74,403
R207	On	04/05/2017	Bond Future			7.52000	101.62194	7.52000	101.62194		1.91	0.00	0	0
R207	On	03/08/2017	Bond Future			7.55842	99.79088	7.49907	99.92026		1.90	0.00	0	45,809
R207	On	02/11/2017	Bond Future			7.52715	101.70038	7.44890	101.85530		1.74	0.00	0	0
R207	On	01/02/2018	Bond Future			7.46999	100.04313	7.35432	100.24827		1.74	0.00	0	0
Total R207 Future												0.00	0	45,809
R207	On	03/08/2017	Bond Future	8.40	Call			1,952.20000	1.95220	1,826,500	2.05	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Put			10.84000	0.01084	14,520	2.05	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Call			1,972.96000	1.97296	1,847,090	2.06	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Put			10.32000	0.01032	13,830	2.06	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Call			1,931.47000	1.93147	1,805,940	2.05	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Put			11.39000	0.01139	15,240	2.05	0.00	0	0
R207	On	03/08/2017	Bond Future	8.19	Put			29.80000	0.02980	38,770	2.02	0.00	0	0
R207	On	03/08/2017	Bond Future	8.19	Call			1,522.94000	1.52294	1,402,530	2.02	0.00	0	51
R207	On	02/11/2017	Bond Future	8.03	Call			1,282.31000	1.28231	1,158,330	1.84	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Put			139.13000	0.13913	170,070	1.84	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Call			1,298.48000	1.29848	1,173,890	1.84	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Put			135.77000	0.13577	166,100	1.84	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Call			1,314.72000	1.31472	1,189,530	1.84	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Put			132.49000	0.13249	162,220	1.84	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Call			849.58000	0.84958	727,570	1.76	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Put			414.52000	0.41452	497,650	1.76	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Call			861.03000	0.86103	738,130	1.76	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Put			408.32000	0.40832	490,560	1.76	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Call			872.57000	0.87257	748,760	1.76	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
R207	On	01/02/2018	Bond Future	7.62	Put			402.21000	0.40221	483,540	1.76	0.00	0	0
Total R207 Option												0.00	0	51
Total For R207												0.00	0	45,860
R208	On	04/05/2017	Bond Future			7.67500	97.64560	7.67500	97.64560		3.16	0.00	0	0
R208	On	03/08/2017	Bond Future			7.72331	99.34294	7.66697	99.51599		3.16	151,001,268.80	1,520	32,228
R208	On	02/11/2017	Bond Future			7.72090	97.84196	7.65209	98.04089		2.92	0.00	0	0
R208	On	01/02/2018	Bond Future			7.70653	99.75149	7.61468	100.00024		2.92	0.00	0	0
Total R208 Future												151,001,268.80	1,520	32,228
R208	On	03/08/2017	Bond Future	8.30	Call			2,016.31000	2.01631	1,863,220	3.29	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Put			93.31000	0.09331	113,270	3.29	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Call			2,042.98000	2.04298	1,889,290	3.29	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Put			89.98000	0.08998	109,340	3.29	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Call			2,069.83000	2.06983	1,915,560	3.30	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Put			86.84000	0.08684	105,620	3.30	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Put			270.62000	0.27062	316,240	3.00	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Call			1,834.94000	1.83494	1,680,820	3.00	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Put			264.56000	0.26456	309,370	3.00	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Call			1,790.40000	1.79040	1,637,900	3.00	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Put			276.80000	0.27680	323,230	3.00	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Call			1,812.62000	1.81262	1,659,310	3.00	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Call			1,342.68000	1.34268	1,196,350	2.93	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Put			733.85000	0.73385	836,270	2.93	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Call			1,359.29000	1.35929	1,211,930	2.94	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Put			723.55000	0.72355	824,940	2.94	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Call			1,326.52000	1.32652	1,181,220	2.93	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Put			744.61000	0.74461	848,060	2.93	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												151,001,268.80	1,520	32,228
R209	On	04/05/2017	Bond Future			9.44000	72.77667	9.44000	72.77667		12.40	0.00	0	0
R209	On	03/08/2017	Bond Future			9.51104	73.98179	9.46444	74.29822		13.13	1,035,745.06	14	71,010
R209	On	02/11/2017	Bond Future			9.55740	72.24750	9.50698	72.58681		13.80	0.00	0	476
R209	On	01/02/2018	Bond Future			9.60181	73.65751	9.54486	74.03754		13.80	0.00	0	0
Total R209 Future												1,035,745.06	14	71,486
R209	On	03/08/2017	Bond Future	9.44	Call			1,857.50000	1.85750	1,692,980	13.09	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Put			2,024.29000	2.02429	2,176,200	13.09	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Call			1,890.91000	1.89091	1,724,610	13.10	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Put			1,989.39000	1.98939	2,139,520	13.10	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Call			1,824.41000	1.82441	1,661,700	13.09	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Put			2,059.62000	2.05962	2,213,340	13.09	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Call			2,866.87000	2.86687	2,684,440	13.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/11/2017	Bond Future	9.52	Put			2,779.02000	2.77902	2,935,900	13.82	0.00	0	0
R209	On	02/11/2017	Bond Future	10.00	Call			4,742.60000	4.74260	4,503,510	14.26	0.00	0	0
R209	On	02/11/2017	Bond Future	10.00	Put			1,525.20000	1.52520	1,625,420	14.26	0.00	0	3,360
R209	On	02/11/2017	Bond Future	9.53	Call			2,901.74000	2.90174	2,718,010	13.83	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Put			2,746.53000	2.74653	2,902,110	13.83	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Call			2,936.61000	2.93661	2,751,600	13.84	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Put			2,714.13000	2.71413	2,868,430	13.84	0.00	0	0
R209	On	02/11/2017	Bond Future	10.60	Call			7,499.09000	7.49909	7,209,820	14.71	0.00	0	0
R209	On	02/11/2017	Bond Future	10.60	Put			651.60000	0.65160	701,640	14.71	0.00	0	1,300
R209	On	02/11/2017	Bond Future	8.30	Put			9,260.93000	9.26093	9,558,880	13.21	0.00	0	0
R209	On	02/11/2017	Bond Future	8.30	Call			371.41000	0.37141	330,050	13.21	0.00	0	2,800
R209	On	02/11/2017	Bond Future	9.00	Put			4,950.22000	4.95022	5,175,430	13.51	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Call			1,401.11000	1.40111	1,287,010	13.51	0.00	0	4,100
R209	On	01/02/2018	Bond Future	9.71	Call			4,119.49000	4.11949	3,898,540	13.99	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Put			3,025.73000	3.02573	3,184,810	13.99	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Call			4,156.44000	4.15644	3,934,390	14.00	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Put			2,997.25000	2.99725	3,155,230	14.00	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Call			4,193.28000	4.19328	3,970,130	14.01	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Put			2,968.75000	2.96875	3,125,630	14.01	0.00	0	0
Total R209 Option												0.00	0	11,560
Total For R209												1,035,745.06	14	83,046
R210	On	04/05/2017	Bond Future			184.16744	184.16744	184.16744	184.16744			0.00	0	0
R210	On	03/08/2017	Bond Future			187.72541	187.72541	187.69902	187.69902			0.00	0	1,675
R210	On	02/11/2017	Bond Future			188.97138	188.97138	188.97823	188.97823			0.00	0	0
R210	On	01/02/2018	Bond Future			192.76250	192.76250	192.79244	192.79244			0.00	0	0
Total R210 Future												0.00	0	1,675
R210	On	03/08/2017	Bond Future	196.29	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/08/2017	Bond Future	196.29	Put			8,590.98000	8.59098	8,564,590		0.00	0	0
R210	On	03/08/2017	Bond Future	196.30	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/08/2017	Bond Future	196.30	Put			8,600.98000	8.60098	8,574,590		0.00	0	0
R210	On	03/08/2017	Bond Future	196.28	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/08/2017	Bond Future	196.28	Put			8,580.98000	8.58098	8,554,590		0.00	0	0
R210	On	02/11/2017	Bond Future	192.09	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/11/2017	Bond Future	192.09	Put			3,111.77000	3.11177	3,118,620		0.00	0	0
R210	On	02/11/2017	Bond Future	192.07	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/11/2017	Bond Future	192.07	Put			3,091.77000	3.09177	3,098,620		0.00	0	0
R210	On	02/11/2017	Bond Future	192.08	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/11/2017	Bond Future	192.08	Put			3,101.77000	3.10177	3,108,620		0.00	0	0
R210	On	01/02/2018	Bond Future	192.36	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Call			422.44000	0.42244	392,500		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	01/02/2018	Bond Future	192.37	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/02/2018	Bond Future	192.38	Call			412.44000	0.41244	382,500		0.00	0	0
R210	On	01/02/2018	Bond Future	192.38	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/02/2018	Bond Future	192.36	Call			432.44000	0.43244	402,500		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	1,675
R212	On	04/05/2017	Bond Future			148.68487	148.68487	148.68487	148.68487			0.00	0	0
R212	On	03/08/2017	Bond Future			149.46363	149.46363	149.50908	149.50908			0.00	0	4,858
R212	On	02/11/2017	Bond Future			152.36644	152.36644	152.43995	152.43995			0.00	0	0
R212	On	01/02/2018	Bond Future			153.36300	153.36300	153.45648	153.45648			0.00	0	0
Total R212 Future												0.00	0	4,858
R212	On	03/08/2017	Bond Future	153.35	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/08/2017	Bond Future	153.35	Put			3,840.92000	3.84092	3,886,370		0.00	0	0
R212	On	03/08/2017	Bond Future	153.36	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/08/2017	Bond Future	153.36	Put			3,850.92000	3.85092	3,896,370		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			3,830.92000	3.83092	3,876,370		0.00	0	0
R212	On	02/11/2017	Bond Future	152.41	Call			29.95000	0.02995	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.41	Put			0.00000	0.00000	43,560		0.00	0	0
R212	On	02/11/2017	Bond Future	152.42	Call			19.95000	0.01995	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.42	Put			0.00000	0.00000	53,560		0.00	0	0
R212	On	02/11/2017	Bond Future	152.40	Call			39.95000	0.03995	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.40	Put			0.00000	0.00000	33,560		0.00	0	0
R212	On	01/02/2018	Bond Future	154.71	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.71	Put			1,253.52000	1.25352	1,347,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.69	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.69	Put			1,233.52000	1.23352	1,327,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.70	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.70	Put			1,243.52000	1.24352	1,337,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	4,858
R213	On	04/05/2017	Bond Future			9.17000	84.50942	9.17000	84.50942		10.31	0.00	0	0
R213	On	03/08/2017	Bond Future			9.24443	85.90241	9.19750	86.21820		10.87	2,061,657.84	24	55,673
R213	On	02/11/2017	Bond Future			9.29140	83.99605	9.24006	84.33722		11.33	0.00	0	0
R213	On	01/02/2018	Bond Future			9.33722	85.63535	9.27819	86.02268		11.33	0.00	0	0
Total R213 Future												2,061,657.84	24	55,673
R213	On	03/08/2017	Bond Future	9.34	Call			2,384.07000	2.38407	2,191,300	10.94	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Put			1,430.31000	1.43031	1,553,330	10.94	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Call			2,423.42000	2.42342	2,228,920	10.95	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Put			1,403.29000	1.40329	1,524,580	10.95	0.00	0	0

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	03/08/2017	Bond Future	9.33	Call			2,345.05000	2.34505	2,154,010	10.93	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Put			1,457.72000	1.45772	1,582,470	10.93	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Call			3,077.19000	3.07719	2,882,550	11.41	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Put			2,348.96000	2.34896	2,495,490	11.41	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Call			3,113.86000	3.11386	2,917,910	11.41	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Put			2,319.83000	2.31983	2,465,050	11.41	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Call			3,040.73000	3.04073	2,847,410	11.40	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Put			2,378.37000	2.37837	2,526,220	11.40	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Call			3,864.58000	3.86458	3,643,800	11.46	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Put			2,938.27000	2.93827	3,104,820	11.46	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Call			3,900.95000	3.90095	3,679,000	11.47	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Put			2,909.86000	2.90986	3,075,240	11.47	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Call			3,828.65000	3.82865	3,609,050	11.45	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Put			2,967.20000	2.96720	3,134,930	11.45	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												2,061,657.84	24	55,673
R214	On	04/05/2017	Bond Future			9.60500	72.35476	9.60500	72.35476		13.14	0.00	0	0
R214	On	03/08/2017	Bond Future			9.67191	73.58235	9.63050	73.87298		13.90	0.00	0	35,526
R214	On	02/11/2017	Bond Future			9.72090	71.69381	9.67596	72.00654		14.64	0.00	0	0
R214	On	01/02/2018	Bond Future			9.76903	73.09305	9.71794	73.44559		14.64	0.00	0	0
Total R214 Future												0.00	0	35,526
R214	On	03/08/2017	Bond Future	9.52	Call			1,689.90000	1.68990	1,550,350	13.92	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Put			2,475.00000	2.47500	2,626,080	13.92	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Call			1,722.07000	1.72207	1,580,880	13.93	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Put			2,435.54000	2.43554	2,584,980	13.93	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Call			1,658.23000	1.65823	1,520,310	13.91	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Put			2,515.08000	2.51508	2,667,790	13.91	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Call			2,668.86000	2.66886	2,510,820	14.54	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Put			3,273.34000	3.27334	3,428,030	14.54	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Call			2,701.85000	2.70185	2,542,610	14.55	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Put			3,235.58000	3.23558	3,389,070	14.55	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Call			2,636.09000	2.63609	2,479,250	14.54	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Put			3,311.43000	3.31143	3,467,320	14.54	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Call			4,103.96000	4.10396	3,903,060	14.71	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Put			3,334.43000	3.33443	3,486,070	14.71	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Call			4,140.84000	4.14084	3,938,910	14.72	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Put			3,303.30000	3.30330	3,453,910	14.72	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Call			4,067.23000	4.06723	3,867,350	14.71	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Put			3,365.82000	3.36582	3,518,480	14.71	0.00	0	0
Total R214 Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R214										0.00	0	35,526
Total for Bond										5,503,480,991.22	42,439	795,457
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 03/08/2017 GOVI			562.11200	562.11200	563.90000	563.90000				0.00	0	401

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	02/11/2017	GOVI			572.86900	572.86900	574.82100	574.82100			0.00	0	0
GOVI	On	01/02/2018	GOVI			584.05000	584.05000	586.30600	586.30600			0.00	0	0
Total GOVI Future												0.00	0	401
GOVI	On	03/08/2017	GOVI	561.10	Call			28,000.00000	2.80000	10,120,000		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			27,900.00000	2.79000	10,020,000		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			28,100.00000	2.81000	10,220,000		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	572.45	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.46	Call			23,610.00000	2.36100	4,090,000		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			23,810.00000	2.38100	4,290,000		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			23,710.00000	2.37100	4,190,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.03	Call			52,760.00000	5.27600	30,200,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.03	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.04	Call			52,660.00000	5.26600	30,100,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.04	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.02	Call			52,860.00000	5.28600	30,300,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.02	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												0.00	0	401
Total for GOVI												0.00	0	401
AL37	On	03/08/2017	Index Future			542.62000	542.62000	543.85500	543.85500			0.00	0	0
AL37	On	02/11/2017	Index Future			553.00400	553.00400	554.38700	554.38700			0.00	0	0
AL37	On	01/02/2018	Index Future			563.79700	563.79700	565.46400	565.46400			0.00	0	0
Total AL37 Future												0.00	0	0
Total For AL37												0.00	0	0
AL7T	On	03/08/2017	Index Future			623.14800	623.14800	625.05100	625.05100			0.00	0	0
AL7T	On	02/11/2017	Index Future			635.07300	635.07300	637.15500	637.15500			0.00	0	0
AL7T	On	01/02/2018	Index Future			647.46800	647.46800	649.88600	649.88600			0.00	0	0
Total AL7T Future												0.00	0	0
Total For AL7T												0.00	0	0
ALBI	On	03/08/2017	Index Future			563.84100	563.84100	565.62700	565.62700			513,095,310.00	91	633
ALBI	On	02/11/2017	Index Future			574.63100	574.63100	576.58000	576.58000			0.00	0	0
ALBI	On	01/02/2018	Index Future			585.84700	585.84700	588.10100	588.10100			0.00	0	0
Total ALBI Future												513,095,310.00	91	633
Total For ALBI												513,095,310.00	91	633

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 03/08/2017 Index Future			251.30100	251.30100	251.84600	251.84600			7,539,030.00	3	1,249
IGOV On 02/11/2017 Index Future			256.18200	256.18200	256.78300	256.78300			0.00	0	0
IGOV On 01/02/2018 Index Future			261.32100	261.32100	261.96500	261.96500			0.00	0	0
Total IGOV Future									7,539,030.00	3	1,249
Total For IGOV									7,539,030.00	3	1,249
Total for Index									520,634,340.00	94	1,882
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			7.26000	92.74000	7.26000	92.74000			0.00	0	0
JIBAR F On 19/07/2017 Jibar Future			7.21000	92.79000	7.21000	92.79000			0.00	0	0
JIBAR F On 16/08/2017 Jibar Future			7.19000	92.81000	7.19000	92.81000			0.00	0	0
JIBAR F On 20/09/2017 Jibar Future			7.15000	92.85000	7.15000	92.85000			0.00	0	0
JIBAR F On 18/10/2017 Jibar Future			7.13000	92.87000	7.13000	92.87000			0.00	0	0
JIBAR F On 20/12/2017 Jibar Future			7.08000	92.92000	7.08000	92.92000			0.00	0	0
JIBAR F On 20/03/2018 Jibar Future			7.07000	92.93000	7.07000	92.93000			0.00	0	0
JIBAR F On 20/06/2018 Jibar Future			7.09000	92.91000	7.09000	92.91000			0.00	0	0
JIBAR F On 19/09/2018 Jibar Future			7.12000	92.88000	7.12000	92.88000			0.00	0	0
JIBAR F On 19/12/2018 Jibar Future			7.17000	92.83000	7.17000	92.83000			0.00	0	0
JIBAR F On 20/03/2019 Jibar Future			7.22000	92.78000	7.22000	92.78000			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			96.37578	96.37578	96.06890	96.06890			0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			93.42196	93.42196	93.11503	93.11503			0.00	0	0
10Y ST On 15/06/2026 Interest Rate Swap			92.19013	92.19013	91.87813	91.87813			0.00	0	0
10Y ST On 21/09/2026 Interest Rate Swap			94.32628	94.32628	94.01041	94.01041			0.00	0	0
10Y ST On 21/12/2026 Interest Rate Swap			98.06211	98.06211	97.74408	97.74408			0.00	0	0
10Y ST On 15/03/2027 Interest Rate Swap			96.65668	96.65668	96.32807	96.32807			0.00	0	0
10Y ST On 21/06/2027 Interest Rate Swap			98.70088	98.70088	98.36908	98.36908			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			99.60701	99.60701	99.60701	99.60701			0.00	0	0
1Y STN On 21/09/2017 Interest Rate Swap			99.61220	99.61220	99.61213	99.61213			0.00	0	0
1Y STN On 21/12/2017 Interest Rate Swap			99.81773	99.81773	99.81501	99.81501			0.00	0	0
1Y STN On 15/03/2018 Interest Rate Swap			99.77077	99.77077	99.76567	99.76567			0.00	0	0
1Y STN On 21/06/2018 Interest Rate Swap			99.96071	99.96071	99.95520	99.95520			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			99.84655	99.84655	99.84390	99.84390			0.00	0	0
2Y STN On 16/03/2018 Interest Rate Swap			99.05281	99.05281	99.04828	99.04828			0.00	0	0

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			98.65010	98.65010	98.64498	98.64498			0.00	0	0
2Y STN On 21/09/2018			98.60970	98.60970	98.60194	98.60194			0.00	0	0
2Y STN On 21/12/2018			99.02000	99.02000	99.01000	99.01000			0.00	0	0
2Y STN On 15/03/2019			99.45042	99.45042	99.43676	99.43676			0.00	0	0
2Y STN On 21/06/2019			99.89418	99.89418	99.86476	99.86476			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			96.82387	96.82387	96.73350	96.73350			0.00	0	0
5Y STN On 16/03/2021			96.11522	96.11522	96.01416	96.01416			0.00	0	0
5Y STN On 15/06/2021			95.37408	95.37408	95.25757	95.25757			0.00	0	0
5Y STN On 21/09/2021			95.60626	95.60626	95.47033	95.47033			0.00	0	0
5Y STN On 21/12/2021			97.83690	97.83690	97.68265	97.68265			0.00	0	51
5Y STN On 15/03/2022			98.01816	98.01816	97.84721	97.84721			0.00	0	0
5Y STN On 21/06/2022			99.25067	99.25067	99.06473	99.06473			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 :									6,024,115,331.22	42,533	797,791
AA05 On 22/03/2019		Spot Bond	9.42500	100.95377	9.39500	100.97885			0.00	0	400,000,000
Total AA05 SPOT									0.00	0	400,000,000
Total For AA05									0.00	0	400,000,000
AA06 On 15/04/2021		Spot Bond		97.84852		97.82043			0.00	0	0
Total AA06 SPOT									0.00	0	0
Total For AA06									0.00	0	0
AA06/JI On 15/04/2021		Spot Bond	100.00000	12.78854	100.00000	12.75723			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	10.27000	98.16227	10.22000	98.29172			0.00	0	100,000,000
Total AA07 SPOT									0.00	0	100,000,000
Total For AA07									0.00	0	100,000,000
AB01/R On 24/11/2020		Spot Bond	10.00000	106.94100	10.00000	106.91300			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		102.22295		102.19896			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		102.08254		102.05721			0.00	0	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB011 SPOT										0.00	0	200,000,000
Total For AB011										0.00	0	200,000,000
AB013 On 21/11/2018 Spot Bond			9.47500	102.24482	9.44500	102.26014				0.00	0	1,548,100,000
Total AB013 SPOT										0.00	0	1,548,100,000
Total For AB013										0.00	0	1,548,100,000
AB014L On 19/11/2024 Spot Bond			100.00000	9.29211	100.00000	11.55870				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	99.71386	10.84000	105.08651				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2025 Spot Bond			100.00000	9.80775	100.00000	9.78400				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB018L On 04/09/2025 Spot Bond			11.37000	102.00644	11.37000	101.97579				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2025 Spot Bond			100.00000	11.59653	100.00000	11.56843				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2027 Spot Bond			11.81000	90.66165	11.81000	90.63298				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2027 Spot Bond			100.00000	11.68650	100.00000	11.65819				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	14.59680	100.00000	14.56145				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	17.69373	100.00000	17.66609				0.00	0	0
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB025L On 20/08/2026 Spot Bond			100.00000	11.09702	100.00000	13.82955				0.00	0	0
Total AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	16.75314	100.00000	16.71565				0.00	0	0

Contract 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	12.66278	100.00000	12.63772				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	107.74000	10.00000	107.71200				0.00	0	0
Total ABC1234/R2022 SPOT										0.00	0	0
Total For ABC1234/R2022										0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			4.34000	266.92546	4.34000	266.80014				0.00	0	2,880,000,000
Total ABCPI3 SPOT										0.00	0	2,880,000,000
Total For ABCPI3										0.00	0	2,880,000,000
ABF19L On 21/04/2022 Spot Bond			100.00000	12.51711	100.00000	12.47760				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN07 On 17/03/2018 Spot Bond				101.74201		101.71925				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				102.43464		102.41088				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				101.38440		101.35893				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				99.90355		99.87824				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN11 On 09/04/2019 Spot Bond				100.44299		100.40995				0.00	4,000,000,000	2,000,000,000
Total ABFN12 SPOT										0.00	4,000,000,000	2,000,000,000
Total For ABFN12										0.00	4,000,000,000	2,000,000,000
ABFN13 On 14/05/2020 Spot Bond				100.09663		100.07380				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN14 On 14/05/2022 Spot Bond				99.88349		99.85991				0.00	0	1,000,000,000
Total ABFN14 SPOT										0.00	0	1,000,000,000
Total For ABFN14										0.00	0	1,000,000,000
ABFN15 On 11/11/2020 Spot Bond				100.35262		100.33032				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN15 On 11/11/2022 Spot Bond				100.40798		100.38526				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN16 On 17/05/2019 Spot Bond				100.11766		100.09507				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN17 On 26/09/2023 Spot Bond				101.11421		101.08883				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			11.47500	100.12461	11.44500	100.13443				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				97.62688		97.59812				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				98.81604		101.31552				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				99.64470		102.42725				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			10.72500	103.19913	10.69500	103.19796				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				98.89864		98.86971				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	40.05050	100.00000	39.95347				0.00	0	0
Total ABK3/JIBAR SPOT										0.00	0	0
Total For ABK3/JIBAR										0.00	0	0
ABK4 On 24/05/2018 Spot Bond				101.96910		101.94221				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	47.50553	100.00000	47.38657				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABK4/JIBAR SPOT									0.00	0	0
Total For ABK4/JIBAR									0.00	0	0
ABK5 On 31/10/2018 Spot Bond				98.17217		98.13957			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	40.25411	100.00000	40.15660			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				101.75835		101.73176			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				99.26975		99.24132			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				96.38343		96.35118			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				95.43873		95.40942			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			6.20000	144.03547	6.19000	143.98129			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			6.20000	129.87273	6.19000	129.84138			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	12.95876	100.00000	12.93374			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			7.45000	106.63470	7.44000	106.61831			0.00	0	0
Total ABKI03 SPOT									0.00	0	0
Total For ABKI03									0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	6.17783	100.00000	6.16596			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			8.24000	107.88057	8.24000	107.81898			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABKI04 SPOT										0.00	0	0
Total For ABKI04										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	7.42957	100.00000	7.41061				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				85.01632		84.96265				0.00	0	3,000,000
Total ABKS1 SPOT										0.00	0	3,000,000
Total For ABKS1										0.00	0	3,000,000
ABN05 On 18/04/2021 Spot Bond			3.54000	181.77208	3.54000	181.69075				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN09 On 27/06/2023 Spot Bond			2.17000	195.76881	2.17000	195.68836				0.00	0	0
Total ABN09 SPOT										0.00	0	0
Total For ABN09										0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	206.74455	1.82000	206.66162				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			8.48130	94.27611	8.46630	94.26462				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			8.48130	94.27611	8.46630	94.26462				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				101.03897		101.01527				0.00	0	0
Total ABN55 SPOT										0.00	0	0
Total For ABN55										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.56329		100.53690				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			3.21000	120.02341	3.21000	119.97066				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			3.04000	171.86744	3.04000	171.79285				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			2.89000	225.80205	2.89000	225.70483				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.75500	92.74155	9.69500	92.96505				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				101.73585		101.73585				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				130.25000		130.23500				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	109.39365	9.63000	109.36538				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				118.04000		118.04000				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			10.13500	106.22479	10.08500	106.50393				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			8.89500	93.79864	8.84500	93.93118				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			10.68000	102.94846	10.63000	103.21365				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				101.47283		101.44787			0.00	160,000,000	40,000,000
Total ABN91 SPOT									0.00	160,000,000	40,000,000
Total For ABN91									0.00	160,000,000	40,000,000
ABN92 On 31/01/2019 Spot Bond				100.20875		100.18092			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			8.78500	102.30948	8.77000	102.29782			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			9.02000	102.11180	8.97000	102.25077		198,440,000,000.00		22,000,000	642,000,000
Total ABS11 SPOT								198,440,000,000.00		22,000,000	642,000,000
Total For ABS11								198,440,000,000.00		22,000,000	642,000,000
ABS12 On 14/05/2020 Spot Bond			9.14500	100.19683	9.09500	100.30158			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS12/ On 14/05/2020 Spot Bond			9.20000	100.05475	9.20000	100.02989			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			9.60000	100.18854	9.55000	100.35853			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 11/11/2020 Spot Bond			8.86000	101.27546	8.81000	101.40043			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			9.43500	101.36531	9.37500	101.59522			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			10.19000	101.11967	10.14000	101.37454			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			10.93000	98.15507	10.88000	98.43086			0.00	0	1,500,000,000
Total ABS17 SPOT									0.00	0	1,500,000,000
Total For ABS17									0.00	0	1,500,000,000
ABS18 On 26/09/2023 Spot Bond			9.70500	101.81279	9.64500	102.06885			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABS18 SPOT										0.00	0	0
Total For ABS18										0.00	0	0
ABS6 On 01/06/2020 Spot Bond			8.75000	102.14576	8.70000	102.25255				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			10.23000	92.93900	10.18000	93.19380			16,163,400,000,000.00	1,580,000,000	4,850,000,000	
Total ABS7 SPOT									16,163,400,000,000.00	1,580,000,000	4,850,000,000	
Total For ABS7									16,163,400,000,000.00	1,580,000,000	4,850,000,000	
ABS7/R On 11/09/2026 Spot Bond			100.00000	10.09089	100.00000	10.06868			0.00	0	0	
Total ABS7/R186 SPOT									0.00	0	0	
Total For ABS7/R186									0.00	0	0	
ABSI2 On 07/12/2023 Spot Bond			3.53000	278.93091	3.53000	278.80603			0.00	0	0	
Total ABSI2 SPOT									0.00	0	0	
Total For ABSI2									0.00	0	0	
ABSI4 On 31/01/2022 Spot Bond			2.70000	145.45942	2.69000	145.46116			0.00	0	0	
Total ABSI4 SPOT									0.00	0	0	
Total For ABSI4									0.00	0	0	
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.04269	100.00000	0.04258			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	57.94178	100.00000	57.80141			0.00	0	0	
Total ACL02U SPOT									0.00	0	0	
Total For ACL02U									0.00	0	0	
ACL047 On 22/10/2018 Spot Bond				88.44292		88.44292			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				102.68953		102.66205			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				102.68953		102.66205			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				102.70264		102.67501			0.00	0	0	
Total ACL084 SPOT									0.00	0	0	
Total For ACL084									0.00	0	0	
ACL085 On 30/07/2017 Spot Bond				102.70264		102.67501			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				102.67643		102.64909				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL088 On 25/11/2020 Spot Bond			10.00000	107.74000	10.00000	107.71200				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				101.35689		101.33044				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				101.39113		101.36399				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				101.40487		101.37745				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				101.37727		101.35040				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				101.31543		101.28980				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			9.16500	103.29870	9.11500	103.38974				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				214.95036		210.24336				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				214.96297		210.25441				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				101.34293		101.31676				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL129 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
ACL136 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
ACL138 On 30/07/2017 Spot Bond				102.66998		102.64268				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL139 On 30/07/2017 Spot Bond				102.72090		102.69436				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL141 On 25/11/2020 Spot Bond			10.00000	107.74000	10.00000	107.71200				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL142 On 20/12/2021 Spot Bond				101.34710		101.32084				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL145 On 20/03/2022 Spot Bond			10.23000	101.39228	10.23000	101.36479				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL161 On 20/06/2017 Spot Bond				103.86540		103.86540				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL165 On 20/06/2019 Spot Bond			9.60500	104.14102	9.57500	104.17062				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL167 On 20/06/2017 Spot Bond				101.31825		101.29257				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL168 On 20/06/2017 Spot Bond			1.75000	132.93278	1.75000	132.87966				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL173 On 20/06/2017 Spot Bond				101.30857		101.28309				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				101.34312		101.31695				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				101.27400		101.24920				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				101.38324		101.35651				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL182 On 20/06/2017 Spot Bond				101.38990		101.36637				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				102.57148		102.54674				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				101.44073		101.41561				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				101.33603		101.30999				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				101.35251		101.32614				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond				101.37045		101.34373				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				101.37470		101.34789				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				101.37470		101.34789				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL19€ On 20/06/2017 Spot Bond				101.45365		101.42528				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL19€ On 20/12/2017 Spot Bond				101.31543		101.28980				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				101.44261		101.41445				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL19€ On 20/06/2017 Spot Bond				101.63626		101.61260				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL19€ On 20/06/2017 Spot Bond				101.45365		101.42528				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				101.39819		101.37092				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				101.39819		101.37092				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond				151.46510		148.14849				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond				153.92304		150.54760				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL20€ On 20/03/2018 Spot Bond				101.23671		101.21265				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL21€ On 20/05/2018 Spot Bond				99.74071		101.78835				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond				101.26288		101.23830				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.51577		100.48934				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond				93.50698		93.47403				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				101.24767		101.22339				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				101.24630		101.22205				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				101.33053		101.30460				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond				99.97539		99.95084				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.37289		100.34476				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL220 On 26/01/2021 Spot Bond				100.36765		100.33989				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				101.32497		101.29916				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				101.30425		101.27885				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				101.62111		101.59420				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	65.22382	100.00000	65.06582				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADCB0 On 08/03/2018 Spot Bond			100.00000	65.22382	100.00000	65.06582			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				102.03098		102.00424			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				101.75855		101.73196			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	39.71476	100.00000	39.61855			0.00	0	0
Total ADCB2U SPOT									0.00	0	0
Total For ADCB2U									0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	25.60952	100.00000	25.54748			0.00	0	0
Total AFS1U SPOT									0.00	0	0
Total For AFS1U									0.00	0	0
AFS2U On 02/07/2020 Spot Bond			100.00000	6.03445	100.00000	6.01967			0.00	0	0
Total AFS2U SPOT									0.00	0	0
Total For AFS2U									0.00	0	0
AHF2A: On 18/10/2018 Spot Bond				100.55599		100.52984			0.00	0	0
Total AHF2A2 SPOT									0.00	0	0
Total For AHF2A2									0.00	0	0
AHF2B: On 18/10/2018 Spot Bond				100.57374		100.54678			0.00	0	0
Total AHF2B2 SPOT									0.00	0	0
Total For AHF2B2									0.00	0	0
AHF2C: On 18/10/2018 Spot Bond				100.63285		100.60319			0.00	0	0
Total AHF2C2 SPOT									0.00	0	0
Total For AHF2C2									0.00	0	0
AHF3A: On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total AHF3A1 SPOT									0.00	0	0
Total For AHF3A1									0.00	0	0
AHF3A: On 18/10/2042 Spot Bond				100.53825		100.51291			0.00	0	0
Total AHF3A3 SPOT									0.00	0	0
Total For AHF3A3									0.00	0	0
AHF3A: On 18/10/2019 Spot Bond				100.54417		100.51856			0.00	0	0
Total AHF3A4 SPOT									0.00	0	0
Total For AHF3A4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total AHF3B1 SPOT									0.00	0	0
Total For AHF3B1									0.00	0	0
AHF3B:On 18/10/2019 Spot Bond				100.69194		100.65957			0.00	0	0
Total AHF3B2 SPOT									0.00	0	0
Total For AHF3B2									0.00	0	0
AHF3B:On 18/04/2019 Spot Bond				100.66244		100.63142			0.00	0	0
Total AHF3B3 SPOT									0.00	0	0
Total For AHF3B3									0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total AHF3C1 SPOT									0.00	0	0
Total For AHF3C1									0.00	0	0
AHF3C:On 18/04/2019 Spot Bond				100.90351		100.86145			0.00	0	0
Total AHF3C2 SPOT									0.00	0	0
Total For AHF3C2									0.00	0	0
AHF3C:On 18/04/2019 Spot Bond				100.81553		100.77750			0.00	0	0
Total AHF3C3 SPOT									0.00	0	0
Total For AHF3C3									0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	41.19974	100.00000	44.03822			0.00	0	0
Total AHL01U SPOT									0.00	0	0
Total For AHL01U									0.00	0	0
AHL1AI On 15/04/2020 Spot Bond			100.00000	16.43297	100.00000	17.07396			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	11.27249	100.00000	11.24342			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	9.18206	100.00000	9.15839			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			9.02500	100.54356	8.99500	100.56939			0.00	0	0
Total AIR01 SPOT									0.00	0	0
Total For AIR01									0.00	0	0
AIR02 On 30/04/2023 Spot Bond			10.30000	106.35569	10.25000	106.55438			0.00	0	0
Total AIR02 SPOT									0.00	0	0
Total For AIR02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR04 On 29/05/2024 Spot Bond			9.49500	102.89042	9.43500	103.16580			0.00	0	0
Total AIR04 SPOT									0.00	0	0
Total For AIR04									0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	11.95876	100.00000	11.93229			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			10.60000	100.27267	10.55500	100.54953			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			3.29500	174.51398	3.29500	174.43702			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				101.21025		101.18601			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				101.17027		101.14360			0.00	0	0
Total APF02 SPOT									0.00	0	0
Total For APF02									0.00	0	0
APF03 On 07/08/2018 Spot Bond				100.04659		100.02337			0.00	0	0
Total APF03 SPOT									0.00	0	0
Total For APF03									0.00	0	0
APF04 On 21/10/2021 Spot Bond				100.50917		100.48121			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	85.82120	100.00000	85.62345			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	56.67074	100.00000	56.53345			0.00	0	0
Total AS120U SPOT									0.00	0	0
Total For AS120U									0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	25.62949	100.00000	25.56532			0.00	0	0
Total AS126U SPOT									0.00	0	0
Total For AS126U									0.00	0	0
AS127L On 19/02/2019 Spot Bond			100.00000	25.62949	100.00000	25.56532			0.00	0	0
Total AS127U SPOT									0.00	0	0
Total For AS127U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AS133L On 07/12/2033 Spot Bond			100.00000	3.79054	100.00000	3.78381			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	0.10623	100.00000	0.10611			0.00	0	0
Total AS139U SPOT									0.00	0	0
Total For AS139U									0.00	0	0
AS167L On 04/10/2021 Spot Bond			100.00000	12.69176	100.00000	12.66101			0.00	0	0
Total AS167U SPOT									0.00	0	0
Total For AS167U									0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	21.46917	100.00000	21.41716			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	32.40445	100.00000	32.32595			0.00	0	0
Total AS180U SPOT									0.00	0	0
Total For AS180U									0.00	0	0
ASN008 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN008 SPOT									0.00	0	0
Total For ASN008									0.00	0	0
ASN010 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN010 SPOT									0.00	0	0
Total For ASN010									0.00	0	0
ASN011 On 20/03/2019 Spot Bond				101.27405		101.24925			0.00	0	0
Total ASN011 SPOT									0.00	0	0
Total For ASN011									0.00	0	0
ASN012 On 20/06/2017 Spot Bond				104.64124		104.60681			0.00	0	0
Total ASN012 SPOT									0.00	0	0
Total For ASN012									0.00	0	0
ASN014 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN014 SPOT									0.00	0	0
Total For ASN014									0.00	0	0
ASN020 On 09/06/2017 Spot Bond				115.73287		115.73287			0.00	0	0
Total ASN020 SPOT									0.00	0	0
Total For ASN020									0.00	0	0
ASN022 On 07/12/2033 Spot Bond			3.14000	245.28281	3.14000	245.17559			0.00	0	0
Total ASN022 SPOT									0.00	0	0
Total For ASN022									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN02: On 20/06/2019 Spot Bond				100.10452		100.07706			0.00	1,800,000,000	1,030,000,000
Total ASN028 SPOT									0.00	1,800,000,000	1,030,000,000
Total For ASN028									0.00	1,800,000,000	1,030,000,000
ASN03: On 19/09/2017 Spot Bond				97.95162		97.95162			0.00	0	0
Total ASN032 SPOT									0.00	0	0
Total For ASN032									0.00	0	0
ASN03: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN034 SPOT									0.00	0	0
Total For ASN034									0.00	0	0
ASN03: On 10/11/2019 Spot Bond				100.00000	0.00000	99.97441			0.00	200,000,000	50,000,000
Total ASN036 SPOT									0.00	200,000,000	50,000,000
Total For ASN036									0.00	200,000,000	50,000,000
ASN03: On 07/12/2033 Spot Bond			3.15500	218.43519	3.15500	218.33959			0.00	0	0
Total ASN037 SPOT									0.00	0	0
Total For ASN037									0.00	0	0
ASN04: On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN041 SPOT									0.00	0	0
Total For ASN041									0.00	0	0
ASN04: On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN048 SPOT									0.00	0	0
Total For ASN048									0.00	0	0
ASN05: On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN051 SPOT									0.00	0	0
Total For ASN051									0.00	0	0
ASN05: On 16/04/2018 Spot Bond				100.55237		100.52649			0.00	0	0
Total ASN057 SPOT									0.00	0	0
Total For ASN057									0.00	0	0
ASN05: On 22/04/2020 Spot Bond				100.42486		100.39698			0.00	0	0
Total ASN058 SPOT									0.00	0	0
Total For ASN058									0.00	0	0
ASN05: On 28/04/2020 Spot Bond				100.31680		100.28877			0.00	0	0
Total ASN059 SPOT									0.00	0	0
Total For ASN059									0.00	0	0
ASN06: On 30/04/2020 Spot Bond				100.20888		100.18105			0.00	0	0
Total ASN061 SPOT									0.00	0	0
Total For ASN061									0.00	0	0

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 14/05/2018 Spot Bond				99.45994		99.45847			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				101.71245		101.68836			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				101.32855		101.30499			0.00	0	0
Total ASN068 SPOT									0.00	0	0
Total For ASN068									0.00	0	0
ASN06: On 07/02/2020 Spot Bond				100.04672		100.02336			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				96.98682		96.98682			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				101.49597		101.46674			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				101.28760		101.26252			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				101.55606		101.53094			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN08: On 20/06/2020 Spot Bond				100.98552		100.95812			0.00	0	65,000,000
Total ASN083 SPOT									0.00	0	65,000,000
Total For ASN083									0.00	0	65,000,000
ASN08: On 03/09/2020 Spot Bond				101.93122		101.90322			0.00	0	0
Total ASN084 SPOT									0.00	0	0
Total For ASN084									0.00	0	0
ASN08: On 25/09/2018 Spot Bond				101.08343		101.05876			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				123.94357		123.94357			0.00	0	0
Total ASN087 SPOT									0.00	0	0
Total For ASN087									0.00	0	0
ASN08: On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN088 SPOT									0.00	0	0
Total For ASN088									0.00	0	0
ASN09: On 08/10/2018 Spot Bond				100.75040		100.72499			0.00	0	0
Total ASN090 SPOT									0.00	0	0
Total For ASN090									0.00	0	0
ASN09: On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN091 SPOT									0.00	0	0
Total For ASN091									0.00	0	0
ASN09: On 21/10/2020 Spot Bond				100.49387		100.46672			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				99.99967		99.97559			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				71.59275		71.59275			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				101.79122		101.76563			0.00	0	0
Total ASN111 SPOT									0.00	0	0
Total For ASN111									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN112 On 20/12/2017 Spot Bond				101.32234		101.29658			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				101.64878		101.62353			0.00	0	0
Total ASN113 SPOT									0.00	0	0
Total For ASN113									0.00	0	0
ASN114 On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN114 SPOT									0.00	0	0
Total For ASN114									0.00	0	0
ASN115 On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN115 SPOT									0.00	0	0
Total For ASN115									0.00	0	0
ASN119 On 27/01/2018 Spot Bond				100.29921		100.27280			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				101.67381		101.64104			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				101.29826		101.27298			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				101.92498		101.89963			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				101.91784		101.89271			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				101.89429		101.86936			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				101.74636		101.72114			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				101.73248		101.70746			0.00	0	0
Total ASN132 SPOT									0.00	0	0
Total For ASN132									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN13: On 20/12/2020 Spot Bond				101.66004		101.62755				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN13: On 05/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13: On 31/12/2018 Spot Bond				84.21000		84.17000				0.00	0	0
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0
ASN13: On 31/01/2022 Spot Bond			3.43000	140.89997	3.42000	140.89854				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN14: On 30/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14: On 31/12/2018 Spot Bond				84.21000		84.16942				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				101.28783		101.26276				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				103.81632		103.79182				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				100.15340		100.12780				0.00	60,000,000	20,000,000
Total ASN146 SPOT										0.00	60,000,000	20,000,000
Total For ASN146										0.00	60,000,000	20,000,000
ASN14: On 04/05/2021 Spot Bond				100.15340		100.12780				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0

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 31/01/2022 Spot Bond			3.47500	140.62437	3.46500	140.62275			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				105.77419		105.77419			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				101.82883		101.80268			0.00	60,000,000	20,000,000
Total ASN152 SPOT									0.00	60,000,000	20,000,000
Total For ASN152									0.00	60,000,000	20,000,000
ASN15(On 31/03/2031 Spot Bond			3.94000	158.07823	3.94000	158.00581			0.00	0	0
Total ASN154 SPOT									0.00	0	0
Total For ASN154									0.00	0	0
ASN15(On 29/06/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN156 SPOT									0.00	0	0
Total For ASN156									0.00	0	0
ASN15(On 06/07/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN157 SPOT									0.00	0	0
Total For ASN157									0.00	0	0
ASN15(On 27/07/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN159 SPOT									0.00	0	0
Total For ASN159									0.00	0	0
ASN16(On 08/08/2021 Spot Bond				100.04859		100.02413			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				99.78183		99.75719			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				101.39814		101.37087			0.00	0	0
Total ASN165 SPOT									0.00	0	0
Total For ASN165									0.00	0	0

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 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				101.61496		101.59179			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				101.71617		101.69168			0.00	0	0
Total ASN174 SPOT									0.00	0	0
Total For ASN174									0.00	0	0
ASN17: On 21/12/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN176 SPOT									0.00	0	0
Total For ASN176									0.00	0	0
ASN17: On 23/12/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN177 SPOT									0.00	0	0
Total For ASN177									0.00	0	0
ASN17: On 25/02/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN179 SPOT									0.00	0	0
Total For ASN179									0.00	0	0
ASN18: On 20/06/2022 Spot Bond				101.18889		101.16026			0.00	0	0
Total ASN181 SPOT									0.00	0	0
Total For ASN181									0.00	0	0
ASN18: On 11/10/2017 Spot Bond				100.65373		100.63119			0.00	0	0
Total ASN184 SPOT									0.00	0	0
Total For ASN184									0.00	0	0
ASN38: On 20/12/2017 Spot Bond			100.00000	62.32780	100.00000	62.17682			0.00	0	0
Total ASN38U SPOT									0.00	0	0
Total For ASN38U									0.00	0	0
ASN39: On 20/12/2017 Spot Bond			100.00000	62.38304	100.00000	62.23190			0.00	0	0
Total ASN39U SPOT									0.00	0	0
Total For ASN39U									0.00	0	0
ASN40: On 20/12/2017 Spot Bond			100.00000	62.13452	100.00000	61.98399			0.00	0	0
Total ASN40U SPOT									0.00	0	0
Total For ASN40U									0.00	0	0
ASN50: On 16/03/2018 Spot Bond			100.00000	62.69343	100.00000	62.54155			0.00	0	0
Total ASN50U SPOT									0.00	0	0
Total For ASN50U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN75I On 20/09/2020 Spot Bond			100.00000	6.22145	100.00000	6.20638			0.00	0	0
Total ASN75U SPOT									0.00	0	0
Total For ASN75U									0.00	0	0
ASN89I On 02/10/2018 Spot Bond			100.00000	41.98857	100.00000	41.88573			0.00	0	0
Total ASN89U SPOT									0.00	0	0
Total For ASN89U									0.00	0	0
BAR00 On 12/06/2018 Spot Bond				101.35927		101.33630			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			8.90000	102.18192	8.87000	102.19658			0.00	0	0
Total BAW11 SPOT									0.00	0	0
Total For BAW11									0.00	0	0
BAW17 On 05/12/2018 Spot Bond				101.25847		101.23417			0.00	0	800,000,000
Total BAW17 SPOT									0.00	0	800,000,000
Total For BAW17									0.00	0	800,000,000
BAW17 On 05/12/2018 Spot Bond			100.00000	32.76303	100.00000	32.68366			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				101.31369		101.28902			0.00	40,000,000	50,000,000
Total BAW18 SPOT									0.00	40,000,000	50,000,000
Total For BAW18									0.00	40,000,000	50,000,000
BAW19 On 05/12/2020 Spot Bond			9.66000	103.78716	9.61000	103.90835			0.00	0	2,000,000,000
Total BAW19 SPOT									0.00	0	2,000,000,000
Total For BAW19									0.00	0	2,000,000,000
BAW21 On 24/03/2022 Spot Bond			9.80000	99.24610	9.75000	99.40851			0.00	0	1,540,000,000
Total BAW21 SPOT									0.00	0	1,540,000,000
Total For BAW21									0.00	0	1,540,000,000
BAW21 On 24/03/2022 Spot Bond			9.30000	101.14788	9.30000	101.12290			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				101.64876		101.62351			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	84.65116	100.00000	84.45476			0.00	0	0
Total BAW23U SPOT									0.00	0	0
Total For BAW23U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAW24 On 30/09/2019 Spot Bond				101.57875		101.55376				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				101.58477		101.56077				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			9.23500	101.25525	9.22000	101.23641				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			12.07282	101.06545	12.07282	101.06545				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			12.16020	100.88384	12.16020	100.88384				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			9.48500	101.42827	9.47000	101.40440				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA25 On 30/06/2017 Spot Bond				100.29168		100.29168				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			11.93500	100.47190	11.92000	100.44509				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				101.28805		101.25576				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			11.47500	102.17667	11.44500	102.17625				0.00	0	100,000,000
Total BAYA32 SPOT										0.00	0	100,000,000
Total For BAYA32										0.00	0	100,000,000
BAYA33 On 31/03/2018 Spot Bond				101.25537		101.22389				0.00	1,800,000,000	900,000,000
Total BAYA33 SPOT										0.00	1,800,000,000	900,000,000
Total For BAYA33										0.00	1,800,000,000	900,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA34 On 31/03/2018 Spot Bond				101.28227		101.25011			0.00	0	0
Total BAYA34 SPOT									0.00	0	0
Total For BAYA34									0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.56900		100.53479			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				99.24334		99.24334			0.00	0	0
Total BAYA36 SPOT									0.00	0	0
Total For BAYA36									0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.20818		100.17406			0.00	0	0
Total BAYA39 SPOT									0.00	0	0
Total For BAYA39									0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				99.82619		99.82619			0.00	0	0
Total BAYA41 SPOT									0.00	0	0
Total For BAYA41									0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				101.28261		101.25046			0.00	0	0
Total BAYA42 SPOT									0.00	0	0
Total For BAYA42									0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				101.28272		101.25056			0.00	0	0
Total BAYA45 SPOT									0.00	0	0
Total For BAYA45									0.00	0	0
BAYA51 On 31/03/2019 Spot Bond				101.34426		101.31031			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				101.37422		101.33974			0.00	0	0
Total BAYA52 SPOT									0.00	0	0
Total For BAYA52									0.00	0	0
BAYA53 On 30/09/2017 Spot Bond				101.09381		101.06643			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				101.37435		101.33987			0.00	0	0
Total BAYA54 SPOT									0.00	0	0
Total For BAYA54									0.00	0	0
BAYA55 On 31/03/2018 Spot Bond				101.01380		100.98644			0.00	0	0
Total BAYA55 SPOT									0.00	0	0
Total For BAYA55									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA56 On 31/03/2020 Spot Bond				101.21374		101.18093				0.00	0	0
Total BAYA56 SPOT										0.00	0	0
Total For BAYA56										0.00	0	0
BAYA57 On 31/03/2022 Spot Bond				101.31337		101.27784				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				101.63206		101.59103				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB06 On 31/12/2019 Spot Bond				101.63187		101.59084				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				101.63196		101.59094				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				107.08528		107.04793				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				101.44396		101.40771				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	20.61614	100.00000	20.56564				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	18.76300	100.00000	18.71705				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	11.58210	100.00000	11.55374				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	11.59786	100.00000	11.56976				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	14.00331	100.00000	13.96901				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD6I On 30/06/2035 Spot Bond			100.00000	12.13363	100.00000	12.10391			0.00	0	0
Total BAYD6U SPOT									0.00	0	0
Total For BAYD6U									0.00	0	0
BC118L On 15/05/2017 Spot Bond			100.00000	98.64865	100.00000	98.38275			0.00	0	0
Total BC118U SPOT									0.00	0	0
Total For BC118U									0.00	0	0
BC119L On 24/05/2017 Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0
Total BC119U SPOT									0.00	0	0
Total For BC119U									0.00	0	0
BC120L On 02/08/2017 Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0
Total BC120U SPOT									0.00	0	0
Total For BC120U									0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.77091		100.74729			0.00	0	0
Total BCJ06 SPOT									0.00	0	0
Total For BCJ06									0.00	0	0
BCJ09 On 25/07/2017 Spot Bond				100.34567		100.32041			0.00	0	0
Total BCJ09 SPOT									0.00	0	0
Total For BCJ09									0.00	0	0
BCJ10 On 12/07/2017 Spot Bond				100.69324		100.66798			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				99.89075		99.86859			0.00	0	0
Total BCJ11 SPOT									0.00	0	0
Total For BCJ11									0.00	0	0
BCJ12 On 23/03/2018 Spot Bond			8.65000	101.11066	8.65000	101.08741			0.00	0	0
Total BCJ12 SPOT									0.00	0	0
Total For BCJ12									0.00	0	0
BCJ13 On 20/04/2018 Spot Bond				100.45132		100.42654			0.00	0	0
Total BCJ13 SPOT									0.00	0	0
Total For BCJ13									0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	20.36404	100.00000	20.31471			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	20.36404	100.00000	20.31471			0.00	0	0
Total BCP4U SPOT									0.00	0	0
Total For BCP4U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0202 On 31/12/2018 Spot Bond			2.64000	199.91521	2.64000	199.83045			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			8.75000	175.55452	8.70000	176.43774			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			8.75000	176.07558	8.70000	176.95050			0.00	0	0
Total BD0206 SPOT									0.00	0	0
Total For BD0206									0.00	0	0
BD0302 On 18/04/2028 Spot Bond			9.13500	93.54922	9.08500	93.85255			0.00	0	0
Total BD0302 SPOT									0.00	0	0
Total For BD0302									0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BD311E SPOT									0.00	0	0
Total For BD311E									0.00	0	0
BEER02 On 28/03/2018 Spot Bond			8.12500	99.98394	8.09500	99.98734			0.00	0	0
Total BEER02 SPOT									0.00	0	0
Total For BEER02									0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	10.38713	100.00000	10.36112			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	8.98874	100.00000	8.96623			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	8.98874	100.00000	8.96623			0.00	0	0
Total BG1B2U SPOT									0.00	0	0
Total For BG1B2U									0.00	0	0
BG1C2U On 21/11/2032 Spot Bond			100.00000	9.53593	100.00000	9.51205			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	0.00010	100.00000	0.00010			0.00	0	0
Total BG1D2U SPOT									0.00	0	0
Total For BG1D2U									0.00	0	0
BG1E2U On 21/11/2032 Spot Bond			100.00000	12.75833	100.00000	12.72637			0.00	0	0
Total BG1E2U SPOT									0.00	0	0
Total For BG1E2U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG1F2I On 21/11/2032 Spot Bond			100.00000	17.62230	100.00000	17.57818			0.00	0	0
Total BG1F2U SPOT									0.00	0	0
Total For BG1F2U									0.00	0	0
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BG42C SPOT									0.00	0	0
Total For BG42C									0.00	0	0
BGL01 On 19/11/2024 Spot Bond				100.41150		102.93887			0.00	0	0
Total BGL01 SPOT									0.00	0	0
Total For BGL01									0.00	0	0
BGL02 On 19/11/2019 Spot Bond			10.56500	100.32283	10.51500	105.80536			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				101.22996		101.29547			0.00	2,680,000,000	1,680,000,000
Total BGL03 SPOT									0.00	2,680,000,000	1,680,000,000
Total For BGL03									0.00	2,680,000,000	1,680,000,000
BGL04 On 05/02/2025 Spot Bond			10.76500	100.91805	10.71500	101.00392			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			11.12000	102.69831	11.07000	102.80469			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				102.07351		102.04430			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			11.79500	102.20098	11.73500	102.40192			0.00	0	100,000,000
Total BGL07 SPOT									0.00	0	100,000,000
Total For BGL07									0.00	0	100,000,000
BGL08 On 03/09/2027 Spot Bond				102.04187		102.01222			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			11.12000	102.04653	11.07000	102.15548			0.00	0	0
Total BGL09 SPOT									0.00	0	0
Total For BGL09									0.00	0	0
BGL10 On 05/05/2021 Spot Bond				100.15119		100.12091			0.00	0	0
Total BGL10 SPOT									0.00	0	0
Total For BGL10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL11 On 05/05/2021 Spot Bond			11.50000	103.07281	11.45000	103.20102			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				101.34067		104.12535			0.00	7,760,000,000	3,880,000,000
Total BGL12 SPOT									0.00	7,760,000,000	3,880,000,000
Total For BGL12									0.00	7,760,000,000	3,880,000,000
BGL13 On 20/08/2021 Spot Bond			11.54000	103.18270	11.49000	103.31712			0.00	0	0
Total BGL13 SPOT									0.00	0	0
Total For BGL13									0.00	0	0
BGL14 On 03/11/2021 Spot Bond				100.21191		100.18159			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				101.68466		101.65415			0.00	0	0
Total BGL15 SPOT									0.00	0	0
Total For BGL15									0.00	0	0
BGR04 On 28/02/2018 Spot Bond				101.70205		101.67808			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				101.82014		101.79683			0.00	0	0
Total BID04 SPOT									0.00	0	0
Total For BID04									0.00	0	0
BID05 On 26/06/2019 Spot Bond				100.15720		100.13219			0.00	140,000,000	130,000,000
Total BID05 SPOT									0.00	140,000,000	130,000,000
Total For BID05									0.00	140,000,000	130,000,000
BID06 On 30/06/2019 Spot Bond			8.87500	103.12916	8.84500	103.16203			0.00	0	2,200,000,000
Total BID06 SPOT									0.00	0	2,200,000,000
Total For BID06									0.00	0	2,200,000,000
BLG1A6 On 21/11/2032 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BLG1A6 SPOT									0.00	0	0
Total For BLG1A6									0.00	0	0
BPPF01 On 22/03/2018 Spot Bond				101.12489		101.10208			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				101.21773		101.19299			0.00	0	0
Total BPPF02 SPOT									0.00	0	0
Total For BPPF02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BSR17 On 19/06/2018 Spot Bond				103.21646		103.18767				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				99.84924		99.82770				0.00	0	0
Total BTC152 SPOT										0.00	0	0
Total For BTC152										0.00	0	0
BTC164 On 10/05/2017 Spot Bond				100.00000	0.00000	99.97901				0.00	0	0
Total BTC164 SPOT										0.00	0	0
Total For BTC164										0.00	0	0
BTC165 On 17/05/2017 Spot Bond				99.85265		99.83160				0.00	0	0
Total BTC165 SPOT										0.00	0	0
Total For BTC165										0.00	0	0
BTC166 On 21/05/2017 Spot Bond				99.76848		99.74743				0.00	0	0
Total BTC166 SPOT										0.00	0	0
Total For BTC166										0.00	0	0
BTC167 On 02/06/2017 Spot Bond				99.51655		99.49553				0.00	0	0
Total BTC167 SPOT										0.00	0	0
Total For BTC167										0.00	0	0
BTC168 On 06/06/2017 Spot Bond				99.43252		99.41150				0.00	0	0
Total BTC168 SPOT										0.00	0	0
Total For BTC168										0.00	0	0
BTC169 On 07/06/2017 Spot Bond				99.41188		99.39087				0.00	0	0
Total BTC169 SPOT										0.00	0	0
Total For BTC169										0.00	0	0
BTC170 On 14/06/2017 Spot Bond				100.96679		100.91591				0.00	0	0
Total BTC170 SPOT										0.00	0	0
Total For BTC170										0.00	0	0
BTC171 On 30/06/2017 Spot Bond				98.92643		98.90538				0.00	0	0
Total BTC171 SPOT										0.00	0	0
Total For BTC171										0.00	0	0
BTC173 On 07/07/2017 Spot Bond				98.77426		98.75313				0.00	0	0
Total BTC173 SPOT										0.00	0	0
Total For BTC173										0.00	0	0
BTC174 On 12/07/2017 Spot Bond				98.67306		98.65200				0.00	0	0
Total BTC174 SPOT										0.00	0	0
Total For BTC174										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC175 On 07/08/2017 Spot Bond				98.13015		98.10914				0.00	0	0
Total BTC175 SPOT										0.00	0	0
Total For BTC175										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				101.11646		101.09098				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				101.15208		101.12577				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				99.78670		99.76260				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BWZJ19 On 10/11/2019 Spot Bond				99.99966		99.97545				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ21 On 10/11/2021 Spot Bond				99.99961		99.97474				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BX161U On 01/10/2021 Spot Bond			100.00000	12.36018	100.00000	12.32991				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162U On 01/10/2021 Spot Bond			100.00000	12.36018	100.00000	12.32991				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163U On 01/10/2021 Spot Bond			100.00000	12.39245	100.00000	12.36210				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164U On 01/10/2021 Spot Bond			100.00000	12.39245	100.00000	12.36210				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA49U On 30/06/2018 Spot Bond			100.00000	43.64113	100.00000	43.53424				0.00	0	0
Total BYA49U SPOT										0.00	0	0
Total For BYA49U										0.00	0	0
BYB10U On 30/09/2021 Spot Bond			100.00000	19.04314	100.00000	18.99649				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL12 On 06/09/2018 Spot Bond			15.17500	97.48167	15.14500	97.47677			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				101.42920		101.39629			0.00	0	0
Total CBL13 SPOT									0.00	0	0
Total For CBL13									0.00	0	0
CBL14 On 01/02/2019 Spot Bond			12.97500	100.93581	12.94500	100.94545			0.00	0	0
Total CBL14 SPOT									0.00	0	0
Total For CBL14									0.00	0	0
CBL16 On 18/05/2017 Spot Bond			8.48500	104.52561	8.47000	104.50175			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				101.46398		101.43051			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			12.47500	99.53588	12.44500	99.55996			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0
CBL20 On 14/12/2019 Spot Bond				101.28003		101.24712			0.00	100,000,000	250,000,000
Total CBL20 SPOT									0.00	100,000,000	250,000,000
Total For CBL20									0.00	100,000,000	250,000,000
CBL22 On 06/05/2020 Spot Bond			9.82000	96.74113	9.77000	96.84032			0.00	0	1,500,000,000
Total CBL22 SPOT									0.00	0	1,500,000,000
Total For CBL22									0.00	0	1,500,000,000
CBL23 On 18/05/2018 Spot Bond				102.12197		102.09558			0.00	0	0
Total CBL23 SPOT									0.00	0	0
Total For CBL23									0.00	0	0
CBL24 On 21/11/2020 Spot Bond				100.21939		100.18979			0.00	93,000,000	31,000,000
Total CBL24 SPOT									0.00	93,000,000	31,000,000
Total For CBL24									0.00	93,000,000	31,000,000
CBL25 On 06/05/2019 Spot Bond				100.04918		100.02476			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			10.12000	103.30233	10.07000	103.43894			0.00	0	0
Total CBL26 SPOT									0.00	0	0
Total For CBL26									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT01 On 23/06/2023 Spot Bond			10.55500	113.65465	10.50500	113.85707			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			10.55500	109.93200	10.50500	110.15511			0.00	0	850,000,000
Total CCT02 SPOT									0.00	0	850,000,000
Total For CCT02									0.00	0	850,000,000
CCT03 On 15/03/2025 Spot Bond			10.63000	104.44188	10.58000	104.67966			0.00	0	0
Total CCT03 SPOT									0.00	0	0
Total For CCT03									0.00	0	0
CGR14 On 13/02/2018 Spot Bond				101.84853		101.82361			0.00	0	0
Total CGR14 SPOT									0.00	0	0
Total For CGR14									0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	107.74030	10.00000	107.71210			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0
Total For CGR14/JIBAR									0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.63471		100.60269			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				101.44989		101.42035			0.00	0	0
Total CGR16 SPOT									0.00	0	0
Total For CGR16									0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.48900		100.45708			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	51.95055	100.00000	51.82470			0.00	0	0
Total CGR18U SPOT									0.00	0	0
Total For CGR18U									0.00	0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	45.93210	100.00000	45.82083			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	42.76324	100.00000	42.65851			0.00	0	0
Total CGR20U SPOT									0.00	0	0
Total For CGR20U									0.00	0	0
CGR21 On 12/10/2020 Spot Bond				100.91879		100.88539			0.00	0	0
Total CGR21 SPOT									0.00	0	0
Total For CGR21									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR23 On 08/02/2019 Spot Bond				100.05809		100.02885			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				101.56270		101.53219			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				101.37202		101.34066			0.00	0	0
Total CGR25 SPOT									0.00	0	0
Total For CGR25									0.00	0	0
CGR26 On 27/06/2017 Spot Bond				101.09854		101.07347			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				102.24168		102.21078			0.00	0	0
Total CGR27 SPOT									0.00	0	0
Total For CGR27									0.00	0	0
CGR28 On 08/02/2018 Spot Bond				100.04610		100.02302			0.00	0	0
Total CGR28 SPOT									0.00	0	0
Total For CGR28									0.00	0	0
CGR29 On 08/02/2021 Spot Bond				100.05961		100.02943			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	99.45504	100.00000	99.72678			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				101.12123		101.09317			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				101.15864		101.12962			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				101.20194		101.17183			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				102.01765		101.98950			0.00	0	0
Total CIG06 SPOT									0.00	0	0
Total For CIG06									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CIG07 On 28/08/2020 Spot Bond				103.82279		103.79420			0.00	0	0
Total CIG07 SPOT									0.00	0	0
Total For CIG07									0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	26.09879	100.00000	26.03557			0.00	0	0
Total CIG09U SPOT									0.00	0	0
Total For CIG09U									0.00	0	0
CIG10 On 29/07/2019 Spot Bond				100.23071		100.20020			0.00	0	0
Total CIG10 SPOT									0.00	0	0
Total For CIG10									0.00	0	0
CIG11 On 29/07/2020 Spot Bond				100.23638		100.20515			0.00	0	0
Total CIG11 SPOT									0.00	0	0
Total For CIG11									0.00	0	0
CIG12 On 29/07/2021 Spot Bond				100.24563		100.21325			0.00	0	0
Total CIG12 SPOT									0.00	0	0
Total For CIG12									0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA1U SPOT									0.00	0	0
Total For CLA1U									0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA2U SPOT									0.00	0	0
Total For CLA2U									0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA3U SPOT									0.00	0	0
Total For CLA3U									0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLB1U SPOT									0.00	0	0
Total For CLB1U									0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLC1U SPOT									0.00	0	0
Total For CLC1U									0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	103.57712	10.11000	103.54891			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	137.64947	3.14000	137.58930			0.00	0	0
Total CLN193 SPOT									0.00	0	0
Total For CLN193									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN198 On 13/09/2021 Spot Bond			3.40000	135.53593	3.39000	135.53020			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	107.74000	10.00000	107.71200			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	107.74000	10.00000	107.71200			0.00	0	0
Total CLN231/JIBAR SPOT									0.00	0	0
Total For CLN231/JIBAR									0.00	0	0
CLN242 On 24/02/2019 Spot Bond			13.50000	95.48133	13.50000	95.44688			0.00	0	0
Total CLN242 SPOT									0.00	0	0
Total For CLN242									0.00	0	0
CLN243 On 24/02/2019 Spot Bond			9.35000	101.91127	9.35000	101.88555			0.00	0	0
Total CLN243 SPOT									0.00	0	0
Total For CLN243									0.00	0	0
CLN262 On 26/03/2019 Spot Bond			9.40500	101.57253	9.37500	101.59801			0.00	0	0
Total CLN262 SPOT									0.00	0	0
Total For CLN262									0.00	0	0
CLN269 On 20/06/2017 Spot Bond				101.72120		101.69594			0.00	0	0
Total CLN269 SPOT									0.00	0	0
Total For CLN269									0.00	0	0
CLN272 On 20/06/2017 Spot Bond				101.31478		101.29005			0.00	0	0
Total CLN272 SPOT									0.00	0	0
Total For CLN272									0.00	0	0
CLN273 On 20/06/2017 Spot Bond				101.28783		101.26276			0.00	0	0
Total CLN273 SPOT									0.00	0	0
Total For CLN273									0.00	0	0
CLN274 On 20/06/2017 Spot Bond				101.31144		101.28663			0.00	0	0
Total CLN274 SPOT									0.00	0	0
Total For CLN274									0.00	0	0
CLN275 On 22/05/2017 Spot Bond				101.88104		101.85699			0.00	0	0
Total CLN275 SPOT									0.00	0	0
Total For CLN275									0.00	0	0
CLN277 On 25/05/2017 Spot Bond				102.04178		102.01371			0.00	0	0
Total CLN277 SPOT									0.00	0	0
Total For CLN277									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN27{ On 20/06/2017 Spot Bond				101.32093		101.29647				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				101.65714		101.63352				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN28{ On 10/08/2017 Spot Bond				100.03936		100.01611				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN28{ On 30/08/2017 Spot Bond				101.86455		101.83998				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN29{ On 26/06/2017 Spot Bond				101.26046		101.23228				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN29{ On 26/06/2017 Spot Bond				101.24774		101.21930				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN29{ On 26/06/2017 Spot Bond				101.47191		101.44870				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN29{ On 25/11/2020 Spot Bond			10.00000	107.74000	10.00000	107.71200				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN29{ On 30/06/2017 Spot Bond				101.12239		101.09386				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN29{ On 26/06/2017 Spot Bond				101.23584		101.20767				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN29{ On 30/06/2017 Spot Bond				101.15359		101.12497				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN29{ On 20/12/2017 Spot Bond				101.44942		101.42113				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN297 On 30/06/2017 Spot Bond				101.14599		101.11746			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				101.19012		101.16245			0.00	0	0
Total CLN298 SPOT									0.00	0	0
Total For CLN298									0.00	0	0
CLN299 On 30/06/2017 Spot Bond				101.16117		101.13269			0.00	0	0
Total CLN299 SPOT									0.00	0	0
Total For CLN299									0.00	0	0
CLN301 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
CLN302 On 20/12/2017 Spot Bond				101.72775		101.70107			0.00	0	0
Total CLN302 SPOT									0.00	0	0
Total For CLN302									0.00	0	0
CLN303 On 20/12/2017 Spot Bond				155.36166		155.36166			0.00	0	0
Total CLN303 SPOT									0.00	0	0
Total For CLN303									0.00	0	0
CLN304 On 20/12/2017 Spot Bond				154.09803		154.09803			0.00	0	0
Total CLN304 SPOT									0.00	0	0
Total For CLN304									0.00	0	0
CLN305 On 20/12/2017 Spot Bond				154.94219		154.94219			0.00	0	0
Total CLN305 SPOT									0.00	0	0
Total For CLN305									0.00	0	0
CLN313 On 14/11/2022 Spot Bond				99.86951		99.84315			0.00	0	0
Total CLN313 SPOT									0.00	0	0
Total For CLN313									0.00	0	0
CLN314 On 14/11/2022 Spot Bond			11.03500	93.84486	10.97500	94.05095			0.00	0	0
Total CLN314 SPOT									0.00	0	0
Total For CLN314									0.00	0	0
CLN315 On 20/03/2023 Spot Bond			11.55500	95.14693	11.49500	95.35886			0.00	0	0
Total CLN315 SPOT									0.00	0	0
Total For CLN315									0.00	0	0
CLN316 On 30/06/2017 Spot Bond				101.11688		101.08950			0.00	0	0
Total CLN316 SPOT									0.00	0	0
Total For CLN316									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN317 On 20/03/2023 Spot Bond				101.47011		101.44140			0.00	0	0
Total CLN317 SPOT									0.00	0	0
Total For CLN317									0.00	0	0
CLN318 On 14/11/2022 Spot Bond				99.87220		99.84638			0.00	0	0
Total CLN318 SPOT									0.00	0	0
Total For CLN318									0.00	0	0
CLN319 On 24/07/2017 Spot Bond				100.41618		100.38883			0.00	0	0
Total CLN319 SPOT									0.00	0	0
Total For CLN319									0.00	0	0
CLN320 On 30/04/2018 Spot Bond				100.22620		100.19623			0.00	0	0
Total CLN320 SPOT									0.00	0	0
Total For CLN320									0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	100.23442	8.80500	100.21096			0.00	0	0
Total CLN321 SPOT									0.00	0	0
Total For CLN321									0.00	0	0
CLN322 On 24/07/2017 Spot Bond				100.41962		100.39206			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				101.36662		101.33998			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				101.38734		101.36029			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				101.46726		101.43861			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				101.39840		101.37112			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				101.50887		101.47940			0.00	0	0
Total CLN332 SPOT									0.00	0	0
Total For CLN332									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN335 On 30/06/2017 Spot Bond				101.11688		101.08950				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
CLN339 On 28/07/2017 Spot Bond				100.31826		100.29013				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN340 On 20/12/2018 Spot Bond				102.50118		102.46981				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN341 On 30/06/2017 Spot Bond				101.12242		101.09490				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN343 On 20/12/2023 Spot Bond				101.56376		101.53318				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond				101.24630		101.22205				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN345 On 20/12/2023 Spot Bond				101.42857		101.40069				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN346 On 28/07/2017 Spot Bond				100.31568		100.28777				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN349 On 30/06/2017 Spot Bond				101.09473		101.06789				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN350 On 28/10/2018 Spot Bond				100.29908		100.27254				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN353 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN354 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
CLN358 On 30/04/2018 Spot Bond				100.21113		100.18304			0.00	0	0
Total CLN358 SPOT									0.00	0	0
Total For CLN358									0.00	0	0
CLN359 On 24/07/2017 Spot Bond				100.41403		100.38682			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				101.21595		101.19230			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			10.21500	103.05985	10.15500	103.32666			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				101.30913		101.28363			0.00	0	0
Total CLN363 SPOT									0.00	0	0
Total For CLN363									0.00	0	0
CLN364 On 06/08/2023 Spot Bond				100.05631		100.02812			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			12.35500	104.59647	12.29500	104.84061			0.00	0	0
Total CLN365 SPOT									0.00	0	0
Total For CLN365									0.00	0	0
CLN366 On 06/08/2023 Spot Bond				100.05842		100.02917			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			12.38500	104.64757	12.32500	104.87165			0.00	0	0
Total CLN367 SPOT									0.00	0	0
Total For CLN367									0.00	0	0
CLN368 On 26/07/2022 Spot Bond			10.02000	107.41683	10.02000	107.38783			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				98.31018		98.27882			0.00	0	0
Total CLN369 SPOT									0.00	0	0
Total For CLN369									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN37(On 26/07/2022 Spot Bond				100.38091		100.35220				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN37(On 20/03/2024 Spot Bond				83.55963		83.50749				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN37(On 20/09/2023 Spot Bond				101.29182		101.26666				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN37(On 20/09/2023 Spot Bond				101.31531		101.28968				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN37(On 20/06/2019 Spot Bond				101.31547		101.28985				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN37(On 30/06/2017 Spot Bond				101.15785		101.12946				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN37(On 20/03/2021 Spot Bond			9.52000	102.48724	9.47000	102.62129				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN37(On 30/06/2017 Spot Bond				100.98105		100.95690				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN37(On 20/06/2019 Spot Bond				101.43292		101.40496				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN37(On 20/03/2024 Spot Bond			10.98000	99.39855	10.98000	99.36968				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN38(On 20/09/2024 Spot Bond			11.00000	101.49508	11.00000	101.46555				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN38(On 20/03/2021 Spot Bond				101.45318		101.42481				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN387 On 22/07/2017 Spot Bond				100.39467		100.36867				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			12.14500	101.10702	12.08500	101.36104				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN385 On 20/09/2024 Spot Bond				101.57464		101.54385				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				101.31518		101.28956				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN387 On 26/01/2021 Spot Bond				100.40132		100.37114				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				101.39139		101.36426				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				101.32221		101.29645				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				101.68809		101.66402				0.00	50,000,000	50,000,000
Total CLN395 SPOT										0.00	50,000,000	50,000,000
Total For CLN395										0.00	50,000,000	50,000,000
CLN396 On 20/03/2020 Spot Bond				101.41908		101.39139				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN397 On 20/06/2020 Spot Bond				102.26887		102.23495				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN398 On 14/11/2022 Spot Bond				99.87651		99.85154				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				99.87719		99.85235				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				101.32210		101.29634				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN401 On 20/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN401 SPOT										0.00	0	0
Total For CLN401										0.00	0	0
CLN402 On 30/06/2017 Spot Bond				101.13748		101.11341				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0
CLN403 On 30/06/2017 Spot Bond				101.05040		101.02465				0.00	0	0
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0
CLN404 On 21/02/2018 Spot Bond				102.42686		102.39598				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				98.25758		98.25758				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond				101.32901		101.30311				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN409 On 18/07/2020 Spot Bond				100.66198		100.63096				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				101.45325		101.42488				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				101.46014		101.43164				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN412 On 18/07/2020 Spot Bond				100.66492		100.63377			0.00	0	0
Total CLN412 SPOT									0.00	0	0
Total For CLN412									0.00	0	0
CLN413 On 20/09/2020 Spot Bond				101.43945		101.41136			0.00	0	0
Total CLN413 SPOT									0.00	0	0
Total For CLN413									0.00	0	0
CLN414 On 20/09/2020 Spot Bond				101.70129		101.66798			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				101.50841		101.47894			0.00	0	0
Total CLN415 SPOT									0.00	0	0
Total For CLN415									0.00	0	0
CLN416 On 18/07/2020 Spot Bond				100.70316		100.67026			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				101.42014		101.39056			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				101.57738		101.54653			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	47.65468	7.01000	47.64583			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				101.59116		101.56004			0.00	0	0
Total CLN420 SPOT									0.00	0	0
Total For CLN420									0.00	0	0
CLN421 On 26/01/2021 Spot Bond				100.49225		100.45552			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN421 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
CLN425 On 20/12/2020 Spot Bond				104.54170		104.51492			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				103.64964		103.62392			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				99.87194		99.84612			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				101.86644		101.82983			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN435 On 30/06/2017 Spot Bond				101.09733		101.07347			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				101.44638		101.41815			0.00	0	0
Total CLN436 SPOT									0.00	0	0
Total For CLN436									0.00	0	0
CLN437 On 20/12/2020 Spot Bond				101.38428		101.35729			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				100.18971		100.16030			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				102.55156		102.50119			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				102.11813		102.09057			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			10.12000	109.20390	10.07000	109.34094			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				100.90859		100.88751			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				101.02061		101.00035			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				100.94833		100.92754			0.00	0	0
Total CLN448 SPOT									0.00	0	0
Total For CLN448									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN44(On 20/09/2017 Spot Bond				100.98235		100.96286			0.00	0	0
Total CLN449 SPOT									0.00	0	0
Total For CLN449									0.00	0	0
CLN45(On 20/06/2017 Spot Bond				101.01535		100.99520			0.00	0	0
Total CLN450 SPOT									0.00	0	0
Total For CLN450									0.00	0	0
CLN45(On 20/06/2017 Spot Bond				100.96860		100.94938			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			4.10000	136.86030	4.09000	136.85616			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			6.06000	98.52546	6.06000	98.47457			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			5.70000	100.98433	5.70000	100.93315			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				102.06838		102.04108			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				101.62164		101.58992			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				99.82576		99.80054			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				101.89152		101.86517			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				101.10188		101.08000			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				101.87217		101.84610			0.00	0	0
Total CLN460 SPOT									0.00	0	0
Total For CLN460									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN46 On 15/02/2022 Spot Bond				99.86276		99.83512				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			10.69000	103.81645	10.64000	103.97171				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN46 On 23/02/2018 Spot Bond				101.89521		101.87065				0.00	0	0
Total CLN463 SPOT										0.00	0	0
Total For CLN463										0.00	0	0
CLN46 On 13/03/2022 Spot Bond			9.96500	101.86233	9.90500	102.06256				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN46 On 14/03/2020 Spot Bond				101.42424		101.39963				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN46 On 21/02/2024 Spot Bond				101.26909		101.24275				0.00	0	0
Total CLN466 SPOT										0.00	0	0
Total For CLN466										0.00	0	0
CLN46 On 27/03/2020 Spot Bond				101.03256		101.00792				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN46 On 28/03/2020 Spot Bond				101.04541		101.01990				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN46 On 28/03/2022 Spot Bond				100.57089		100.54442				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN47 On 07/05/2018 Spot Bond				100.11701	100.00000	51.44897				0.00	0	900,000,000
Total CLN470 SPOT										0.00	0	900,000,000
Total For CLN470										0.00	0	900,000,000
CLN55 On 18/04/2028 Spot Bond				203.80036		203.80036				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN81 On 18/04/2028 Spot Bond			9.13500	93.54922	9.08500	93.85255			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			8.75000	175.55452	8.70000	176.43774			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			8.75000	176.07558	8.70000	176.95050			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				101.32240		101.29664			0.00	0	0
Total CLNF07 SPOT									0.00	0	0
Total For CLNF07									0.00	0	0
CLNF08 On 10/07/2017 Spot Bond				100.81099		100.78353			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				101.33622		101.31018			0.00	0	0
Total CLNF09 SPOT									0.00	0	0
Total For CLNF09									0.00	0	0
CLNF10 On 24/07/2017 Spot Bond				100.41618		100.38883			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				101.23394		101.20994			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				101.28782		101.26275			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				101.75862		101.73430			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF14 On 20/09/2019 Spot Bond				101.28776		101.26269			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				101.33591		101.30988			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COH00 On 26/11/2018 Spot Bond				102.35173		102.32489			0.00	0	0
Total COH001 SPOT									0.00	0	0
Total For COH001									0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.61032		100.58180			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			8.68500	104.16115	8.67000	104.15196			0.00	0	900,000,000
Total COJ04 SPOT									0.00	0	900,000,000
Total For COJ04									0.00	0	900,000,000
COJ05 On 05/06/2023 Spot Bond			9.44500	117.74873	9.39500	117.96449			0.00	0	1,000,000,000
Total COJ05 SPOT									0.00	0	1,000,000,000
Total For COJ05									0.00	0	1,000,000,000
COJ07 On 23/03/2021 Spot Bond			9.73000	104.70126	9.68000	104.83597			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			10.78000	108.20479	10.73000	108.46757			0.00	0	100,000,000
Total COJ08 SPOT									0.00	0	100,000,000
Total For COJ08									0.00	0	100,000,000
COJG0 On 09/06/2024 Spot Bond			10.10500	104.60659	10.04500	104.87812			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			10.28000	95.82186	10.22000	96.04833			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			11.46000	93.27734	11.41000	93.53960			0.00	0	200,000,000
Total COT02 SPOT									0.00	0	200,000,000
Total For COT02									0.00	0	200,000,000
COT03 On 05/06/2028 Spot Bond			11.48000	91.55527	11.43000	91.80932			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
CPL01L On 12/12/2019 Spot Bond			100.00000	18.12047	100.00000	18.07658			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CPL02U On 12/03/2020 Spot Bond			100.00000	18.17322	100.00000	18.12919			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	31.34063	100.00000	31.26471			0.00	0	0
Total CPL03U SPOT									0.00	0	0
Total For CPL03U									0.00	0	0
CPL05L On 30/10/2018 Spot Bond			100.00000	39.07078	100.00000	38.97510			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	32.43896	100.00000	32.36038			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			11.49500	100.72143	11.44500	101.00670			0.00	0	0
Total CPV01 SPOT									0.00	0	0
Total For CPV01									0.00	0	0
DEN38U On 10/06/2018 Spot Bond			100.00000	44.17092	100.00000	44.06392			0.00	0	0
Total DEN38U SPOT									0.00	0	0
Total For DEN38U									0.00	0	0
DEN39U On 10/06/2018 Spot Bond			100.00000	37.99317	100.00000	37.90113			0.00	0	0
Total DEN39U SPOT									0.00	0	0
Total For DEN39U									0.00	0	0
DEN40U On 10/06/2018 Spot Bond			100.00000	44.72283	100.00000	44.61448			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			8.26000	100.20978	8.24500	100.19352			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	100.74139	6.86000	100.72296			0.00	0	0
Total DENG44/R203 SPOT									0.00	0	0
Total For DENG44/R203									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG6 On 29/08/2017 Spot Bond				101.65009		101.62640			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				101.13318		101.10976			0.00	0	0
Total DENG65 SPOT									0.00	0	0
Total For DENG65									0.00	0	0
DENG6 On 05/05/2017 Spot Bond				100.00000	0.00000	100.00000			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				101.67333		101.64966			0.00	0	0
Total DENG67 SPOT									0.00	0	0
Total For DENG67									0.00	0	0
DENG6 On 29/08/2017 Spot Bond				101.58033		101.55666			0.00	0	0
Total DENG68 SPOT									0.00	0	0
Total For DENG68									0.00	0	0
DENG6 On 29/08/2017 Spot Bond				97.49748	100.00000	76.51992			0.00	5,200,000,000	5,200,000,000
Total DENG69 SPOT									0.00	5,200,000,000	5,200,000,000
Total For DENG69									0.00	5,200,000,000	5,200,000,000
DLTB03 On 09/10/2017 Spot Bond				100.78837		100.76168			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	87.87251	100.00000	87.66576			0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	87.87251	100.00000	87.66576			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	82.21127	100.00000	82.02939			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				101.66731		101.63468			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				100.61885		100.57875			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				69.00087		68.93911			0.00	0	0
Total DOL009 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DOL009									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			9.29000	102.65892	9.24000	102.80031			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV22 On 07/02/2020 Spot Bond			8.76500	104.01645	8.71500	104.11310			0.00	0	20,000,000
Total DV22 SPOT									0.00	0	20,000,000
Total For DV22									0.00	0	20,000,000
DV22/R On 07/02/2020 Spot Bond			100.00000	21.38170	100.00000	21.33386			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			9.74500	103.07049	9.68500	103.30712		26,093,717,765,500.00	2,677,651,900	4,160,584,100	
Total DV23 SPOT								26,093,717,765,500.00	2,677,651,900	4,160,584,100	
Total For DV23								26,093,717,765,500.00	2,677,651,900	4,160,584,100	
DV23/R On 27/02/2023 Spot Bond			100.00000	12.56532	100.00000	12.53721		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	12.56532	100.00000	12.53721		0.00	0	0	
Total DV23/R2023 SPOT								0.00	0	0	
Total For DV23/R2023								0.00	0	0	
DV24 On 18/02/2024 Spot Bond			9.81500	101.53130	9.75500	101.79605		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	102.13989	9.69000	102.11320		0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.13989	9.69000	102.11320		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			11.00000	96.36318	10.95500	96.61627		0.00	0	0	
Total DV29 SPOT								0.00	0	0	
Total For DV29								0.00	0	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.22922	10.10000	102.20140		0.00	0	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.22922	10.10000	102.20140		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				101.63918		101.61691		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				101.70796		101.68571		0.00	0	0	
Total DVC028 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DVC028									0.00	0	0
DVC25 On 29/08/2017 Spot Bond				101.66539		101.64332			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				101.63035		101.60775			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				100.91860		100.89492			0.00	50,000,000	50,000,000
Total DVF18 SPOT									0.00	50,000,000	50,000,000
Total For DVF18									0.00	50,000,000	50,000,000
DVF19 On 31/05/2019 Spot Bond				102.28856		102.26533			0.00	30,000,000	510,000,000
Total DVF19 SPOT									0.00	30,000,000	510,000,000
Total For DVF19									0.00	30,000,000	510,000,000
DVF20 On 29/11/2019 Spot Bond				101.71747		101.69362			0.00	0	0
Total DVF20 SPOT									0.00	0	0
Total For DVF20									0.00	0	0
DVF20f On 28/03/2020 Spot Bond				101.02900		101.00498			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				101.77932		101.75458			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				101.06401		101.03917			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			8.43500	117.68171	8.38500	117.80622		12,705,993,083,000.00		1,506,341,800	1,209,835,000
Total E170 SPOT								12,705,993,083,000.00		1,506,341,800	1,209,835,000
Total For E170								12,705,993,083,000.00		1,506,341,800	1,209,835,000
E170/R On 01/08/2020 Spot Bond			100.00000	23.11969	100.00000	23.06796			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			9.17500	102.63783	9.12500	102.73679			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			9.33000	103.09418	9.28000	103.26239			0.00	0	0
Total ECN22 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ECN22									0.00	0	0
ECN24 On 14/03/2024 Spot Bond			9.75500	102.47339	9.69500	102.74408			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			3.40000	104.57420	3.40000	104.52786			0.00	0	0
Total ECN32 SPOT									0.00	0	0
Total For ECN32									0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC04 SPOT									0.00	0	0
Total For EFC04									0.00	0	0
EFS00E On 23/10/2023 Spot Bond				100.42346		100.38648			0.00	0	0
Total EFS00B SPOT									0.00	0	0
Total For EFS00B									0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFS0A1 SPOT									0.00	0	0
Total For EFS0A1									0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.34379		100.31349			0.00	0	0
Total EFS0A2 SPOT									0.00	0	0
Total For EFS0A2									0.00	0	0
EFS0CI On 28/10/2023 Spot Bond			100.00000	17.12062	100.00000	17.07869			0.00	0	0
Total EFS0CU SPOT									0.00	0	0
Total For EFS0CU									0.00	0	0
EL037 On 31/01/2037 Spot Bond			3.05000	100.70020	2.99000	101.59190			0.00	0	0
Total EL037 SPOT									0.00	0	0
Total For EL037									0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	114.07103	2.25000	114.02387			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			2.99000	126.85081	2.99000	126.79598		2,990,000,000,000.00	1,000,000,000	500,000,000	
Total EL28 SPOT								2,990,000,000,000.00	1,000,000,000	500,000,000	
Total For EL28								2,990,000,000,000.00	1,000,000,000	500,000,000	
EL29 On 19/11/2029 Spot Bond			2.99000	113.90003	2.99000	113.85066		598,000,000,000.00	200,000,000	100,000,000	
Total EL29 SPOT								598,000,000,000.00	200,000,000	100,000,000	
Total For EL29								598,000,000,000.00	200,000,000	100,000,000	
EL30 On 29/07/2030 Spot Bond			3.00000	113.83804	3.00000	113.78866		0.00	0	0	
Total EL30 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			2.99000	106.40069	2.99000	106.35461				0.00	0	0
Total EL31 SPOT										0.00	0	0
Total For EL31										0.00	0	0
EL36 On 31/01/2036 Spot Bond			3.04000	101.35311	2.98000	102.21382				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	114.07103	2.25000	114.02387				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			9.42000	106.04833	9.37000	106.16047				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			9.40000	105.89204	9.35000	106.02811				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.53000	97.82762	10.48000	98.04005				0.00	0	100,000,000
Total EMM03 SPOT										0.00	0	100,000,000
Total For EMM03										0.00	0	100,000,000
EMM04 On 16/05/2028 Spot Bond			10.78500	93.47414	10.74000	93.61519				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			11.05000	99.06258	11.00500	99.21529				0.00	0	2,461,333,100
Total EMM05 SPOT										0.00	0	2,461,333,100
Total For EMM05										0.00	0	2,461,333,100
EMM06 On 23/06/2025 Spot Bond			10.63000	102.68390	10.58000	102.80720				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				101.74670		101.72243				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF004 On 06/11/2017 Spot Bond				100.04608		100.02313				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				99.79491		99.77171				0.00	0	0
Total EPF006 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				101.70668		101.68233				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				101.46483		101.44001				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				100.98363		100.95952				0.00	0	0
Total EPF009 SPOT										0.00	0	0
Total For EPF009										0.00	0	0
EPF010 On 07/11/2019 Spot Bond				100.04667		100.02337				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	38.83165	100.00000	38.73758				0.00	0	0
Total EPF011U SPOT										0.00	0	0
Total For EPF011U										0.00	0	0
EPF021 On 01/09/2019 Spot Bond			100.00000	15.90544	100.00000	15.86691				0.00	0	0
Total EPF021U SPOT										0.00	0	0
Total For EPF021U										0.00	0	0
EPFC27 On 06/09/2017 Spot Bond				101.52848		101.50546				0.00	0	0
Total EPFC27 SPOT										0.00	0	0
Total For EPFC27										0.00	0	0
EPFC29 On 06/11/2017 Spot Bond				100.04338		100.02178				0.00	0	0
Total EPFC29 SPOT										0.00	0	0
Total For EPFC29										0.00	0	0
EPFC31 On 02/03/2018 Spot Bond				101.68130		101.65791				0.00	0	0
Total EPFC31 SPOT										0.00	0	0
Total For EPFC31										0.00	0	0
EPFC33 On 06/09/2017 Spot Bond				101.48253		101.45973				0.00	0	0
Total EPFC33 SPOT										0.00	0	0
Total For EPFC33										0.00	0	0
EPFC35 On 03/11/2017 Spot Bond				100.13055		100.10877				0.00	0	0
Total EPFC35 SPOT										0.00	0	0
Total For EPFC35										0.00	0	0
EQS05 On 28/04/2019 Spot Bond			100.00000	29.99063	100.00000	29.91718				0.00	0	0
Total EQS05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EQS05										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				96.75154		96.71948				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			12.47500	97.50413	12.44500	97.49659				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				99.52156		99.49276				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	42.57259	100.00000	42.46833				0.00	0	0
EQS08, On 04/10/2018 Spot Bond			100.00000	42.66438	100.00000	42.55989				0.00	0	0
Total EQS08A/JIBAR SPOT										0.00	0	0
Total For EQS08A/JIBAR										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				99.83330		99.80915				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				99.81830		99.79240				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				99.82384		99.79836				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				99.79919		99.77057				0.00	0	0
Total ERS3C5 SPOT										0.00	0	0
Total For ERS3C5										0.00	0	0
ERSA1, On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA12 SPOT										0.00	0	0
Total For ERSA12										0.00	0	0
ERSA1, On 25/11/2020 Spot Bond			10.00000	107.74000	10.00000	107.71200				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				99.84012		99.81691				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				99.71122		99.68804				0.00	0	0
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				99.84670		99.82443				0.00	0	0
Total ERSA18 SPOT										0.00	0	0
Total For ERSA18										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA19 SPOT										0.00	0	0
Total For ERSA19										0.00	0	0
ERSA2:On 17/11/2025 Spot Bond				100.07852		100.05579				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				99.38600		99.36143				0.00	0	0
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0
ERSA2:On 17/11/2025 Spot Bond				100.29360		100.27032				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				99.83519		99.81131				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			8.30500	101.33885	8.27500	101.34335				0.00	0	40,890,000,000
Total ES18 SPOT										0.00	0	40,890,000,000
Total For ES18										0.00	0	40,890,000,000
ES18/R On 20/04/2018 Spot Bond			9.25000	100.49535	9.25000	100.47052				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES18/R204 SPOT									0.00	0	0
Total For ES18/R204									0.00	0	0
ES23 On 25/01/2023 Spot Bond			9.08500	106.88081	9.02500	107.12468			144,164,414,000.00	15,868,400	291,922,400
Total ES23 SPOT									144,164,414,000.00	15,868,400	291,922,400
Total For ES23									144,164,414,000.00	15,868,400	291,922,400
ES23/R On 25/01/2023 Spot Bond			10.00000	102.87080	10.00000	102.84308			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			9.83000	89.23471	9.78000	89.48156			221,730,395,000.00	22,556,500	12,320,662,000
Total ES26 SPOT									221,730,395,000.00	22,556,500	12,320,662,000
Total For ES26									221,730,395,000.00	22,556,500	12,320,662,000
ES26/R On 02/04/2026 Spot Bond			7.85000	100.80264	7.85000	100.78144			0.00	0	0
Total ES26/R186 SPOT									0.00	0	0
Total For ES26/R186									0.00	0	0
ES33 On 15/09/2033 Spot Bond			10.61500	77.18581	10.57000	77.44711			297,456,714,500.00	28,022,300	57,622,679,400
Total ES33 SPOT									297,456,714,500.00	28,022,300	57,622,679,400
Total For ES33									297,456,714,500.00	28,022,300	57,622,679,400
ES33/R On 15/09/2033 Spot Bond			7.50000	101.12672	7.50000	101.10650			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			10.87500	80.05457	10.83500	80.31405			219,381,375,000.00	20,173,000	16,144,379,600
Total ES42 SPOT									219,381,375,000.00	20,173,000	16,144,379,600
Total For ES42									219,381,375,000.00	20,173,000	16,144,379,600
ES42/R On 25/04/2042 Spot Bond			8.50000	100.34175	8.50000	100.31893			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				99.79771		99.77481			0.00	1,600,000,000	800,000,000
Total EXX01 SPOT									0.00	1,600,000,000	800,000,000
Total For EXX01									0.00	1,600,000,000	800,000,000
EXX02 On 19/05/2019 Spot Bond				98.06185		98.03512			0.00	2,180,000,000	1,090,000,000
Total EXX02 SPOT									0.00	2,180,000,000	1,090,000,000
Total For EXX02									0.00	2,180,000,000	1,090,000,000
FBJ20Z On 20/03/2020 Spot Bond				101.29696		101.27175			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				101.33823		101.31219			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FBJ22Z SPOT										0.00	0	0
Total For FBJ22Z										0.00	0	0
FIF01U On 01/11/2018 Spot Bond			100.00000	39.58488	100.00000	39.48899				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	39.66047	100.00000	39.56439				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	39.75667	100.00000	39.66036				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2018 Spot Bond			100.00000	39.85287	100.00000	39.75633				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	14.80648	100.00000	14.76940				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	11.75147	100.00000	11.72205				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				101.93721		101.91273				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				101.75988		101.73646				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				101.78083		101.75642				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				101.79292		101.76800				0.00	0	15,000,000
Total FIFB08 SPOT										0.00	0	15,000,000
Total For FIFB08										0.00	0	15,000,000
FIFB09 On 27/06/2019 Spot Bond				101.11520		101.08975				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				101.78674		101.76216				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFB10 SPOT										0.00	0	0
Total For FIFB10										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond				100.04645		100.02323				0.00	0	0
Total FIFB11 SPOT										0.00	0	0
Total For FIFB11										0.00	0	0
FIFB12 On 13/08/2020 Spot Bond				99.88208		99.85818				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	5.93917	100.00000	5.92702				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	0.46054	100.00000	0.45939				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	0.46054	100.00000	0.45939				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	10.77115	100.00000	10.74506				0.00	0	0
Total FR002U SPOT										0.00	0	0
Total For FR002U										0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	10.49182	100.00000	10.46640				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
FR2A4K 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
FR2A4L 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			9.30000	102.07722	9.27000	102.09558				0.00	0	378,700,000

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 FRB05 SPOT									0.00	0	378,700,000
Total For FRB05									0.00	0	378,700,000
FRB09 On 10/06/2017 Spot Bond				101.37507		101.35381			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				102.37719		102.35269			0.00	0	0
Total FRB11 SPOT									0.00	0	0
Total For FRB11									0.00	0	0
FRB12 On 02/06/2024 Spot Bond				103.03504		103.01063			0.00	0	0
Total FRB12 SPOT									0.00	0	0
Total For FRB12									0.00	0	0
FRB13 On 02/06/2026 Spot Bond				97.91212		97.88190			0.00	0	0
Total FRB13 SPOT									0.00	0	0
Total For FRB13									0.00	0	0
FRB14 On 02/06/2026 Spot Bond			10.72000	102.03127	10.67000	102.16124			0.00	0	100,000,000
Total FRB14 SPOT									0.00	0	100,000,000
Total For FRB14									0.00	0	100,000,000
FRB15 On 06/03/2025 Spot Bond				103.76214		103.73469			0.00	3,960,000,000	1,980,000,000
Total FRB15 SPOT									0.00	3,960,000,000	1,980,000,000
Total For FRB15									0.00	3,960,000,000	1,980,000,000
FRB16 On 08/07/2025 Spot Bond				100.77150		100.74079			0.00	840,000,000	470,000,000
Total FRB16 SPOT									0.00	840,000,000	470,000,000
Total For FRB16									0.00	840,000,000	470,000,000
FRB17 On 08/01/2027 Spot Bond				100.91567		100.88468			0.00	0	0
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRB17/On 08/01/2027 Spot Bond			100.00000	11.80577	100.00000	11.77685			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				101.16268		101.13089			0.00	4,770,000,000	2,380,000,000
Total FRB18 SPOT									0.00	4,770,000,000	2,380,000,000
Total For FRB18									0.00	4,770,000,000	2,380,000,000
FRB19 On 14/04/2021 Spot Bond			11.42000	103.72036	11.37000	103.84685			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				102.27956		102.24877			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB20 SPOT									0.00	0	0
Total For FRB20									0.00	0	0
FRB21 On 24/11/2021 Spot Bond				102.30337		102.27286			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				101.94840		101.91788			0.00	3,460,000,000	1,730,000,000
Total FRB22 SPOT									0.00	3,460,000,000	1,730,000,000
Total For FRB22									0.00	3,460,000,000	1,730,000,000
FRBC2 On 21/12/2018 Spot Bond			10.27500	107.09740	10.24500	107.11245			0.00	0	100,000,000
Total FRBC21 SPOT									0.00	0	100,000,000
Total For FRBC21									0.00	0	100,000,000
FRBC2 On 21/12/2018 Spot Bond				103.56105		103.53614			0.00	0	0
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			3.18000	142.44256	3.17000	142.44218			0.00	0	110,000,000
Total FRBI22 SPOT									0.00	0	110,000,000
Total For FRBI22									0.00	0	110,000,000
FRBI23 On 07/12/2023 Spot Bond			3.53000	278.93091	3.53000	278.80603			0.00	0	1,050,000,000
Total FRBI23 SPOT									0.00	0	1,050,000,000
Total For FRBI23									0.00	0	1,050,000,000
FRBI25 On 31/01/2025 Spot Bond			3.61000	116.70863	3.61000	116.65607			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			3.91000	158.51688	3.91000	158.44438		1,564,000,000,000.00		400,000,000	240,000,000
Total FRBI28 SPOT								1,564,000,000,000.00		400,000,000	240,000,000
Total For FRBI28								1,564,000,000,000.00		400,000,000	240,000,000
FRBI33 On 07/12/2033 Spot Bond			4.08000	194.93620	4.08000	194.84602			0.00	0	20,000,000
Total FRBI33 SPOT									0.00	0	20,000,000
Total For FRBI33									0.00	0	20,000,000
FRBI46 On 31/03/2046 Spot Bond			4.24000	87.54068	4.24000	87.49987			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			4.23000	90.92202	4.17000	91.96766			0.00	0	0
Total FRBI50 SPOT									0.00	0	0
Total For FRBI50									0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			8.93000	73.50787	8.93000	73.49385			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ01 On 28/10/2024 Spot Bond			10.05000	48.45104	10.05000	48.48554				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ02 On 10/12/2024 Spot Bond			10.08000	47.79719	10.08000	47.83244				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC051 On 13/10/2018 Spot Bond			100.00000	41.52410	100.00000	41.42240				0.00	0	0
Total FRC05U SPOT										0.00	0	0
Total For FRC05U										0.00	0	0
FRC061 On 31/12/2017 Spot Bond			100.00000	61.64409	100.00000	61.49312				0.00	0	0
Total FRC06U SPOT										0.00	0	0
Total For FRC06U										0.00	0	0
FRC101 On 03/06/2021 Spot Bond				102.16056		102.12912				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC109 On 20/06/2017 Spot Bond				101.52268		101.49293				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC112 On 20/06/2017 Spot Bond				101.34313		101.31696				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC113 On 20/06/2017 Spot Bond				101.45641		101.42799				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	98.00000	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC116 On 20/06/2017 Spot Bond			7.47000	100.00000	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC12(On 20/06/2017 Spot Bond				101.43294		101.40498				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC12(On 20/09/2017 Spot Bond			6.00000	100.00000	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				101.81878		101.78312				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC14:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14:On 20/09/2017 Spot Bond			100.09221	91.89816	100.09221	91.67383				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC143 On 20/09/2017 Spot Bond				101.31817		101.29249				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				104.09616		104.09616				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				101.42867		101.40079				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
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC151 On 20/12/2017 Spot Bond				101.44252		101.41437				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC152 On 20/12/2017 Spot Bond				101.33339		101.30741				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC153 On 20/12/2017 Spot Bond				101.37070		101.34398				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC154 On 20/12/2017 Spot Bond				101.73625		101.70225				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC155 On 20/12/2017 Spot Bond				101.34998		101.32367				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC161 On 14/12/2018 Spot Bond			13.22500	81.25801	13.22500	81.22928				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC162 On 20/03/2018 Spot Bond				101.28375		101.25875				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC163 On 20/03/2018 Spot Bond				101.28513		101.26011				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC166 On 20/03/2018 Spot Bond				101.78485		101.74988				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC167 On 20/06/2018 Spot Bond				101.29304		101.26693				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC168 On 31/01/2025 Spot Bond			4.15500	112.35699	4.15500	112.30473				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC169 On 20/06/2018 Spot Bond				101.38458		101.35758				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC170 On 20/06/2018 Spot Bond				101.38458		101.35758				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC171 On 21/02/2018 Spot Bond				102.10752		102.08082				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC172 On 30/06/2017 Spot Bond				101.11688		101.08950				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC173 On 20/06/2018 Spot Bond				101.38458		101.35758				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC174 On 20/09/2018 Spot Bond				101.31541		101.28978				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC176 On 20/09/2018 Spot Bond				101.28915		101.26404				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC177 On 06/08/2023 Spot Bond				100.05578		100.02786				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC178 On 20/09/2020 Spot Bond				101.47670		101.44786				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18: On 06/08/2023 Spot Bond				113.69348		113.69348				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				104.69623		104.66846				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				101.66599		101.63339				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				101.37084		101.34412				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				101.37084		101.34412				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 02/04/2019 Spot Bond				100.95510		100.92917				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	107.74000	10.00000	107.71200				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 20/06/2024 Spot Bond				101.43680		101.40876				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC20: On 06/05/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC20: On 06/05/2017 Spot Bond			8.75000	99.90420	8.75000	99.92813				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC20: On 20/06/2019 Spot Bond				101.90001		101.87443				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC207 On 20/09/2021 Spot Bond			100.00000	13.97859	100.00000	13.94473				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC208 On 20/09/2021 Spot Bond			100.00000	13.10470	100.00000	13.07295				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC209 On 07/10/2020 Spot Bond				103.66668		103.63683				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC210 On 20/12/2019 Spot Bond			100.00000	20.09981	100.00000	20.05111				0.00	0	0
FRC210 On 20/12/2019 Spot Bond				101.41214		101.38459				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC211 On 29/10/2017 Spot Bond			100.00000	83.70507	100.00000	83.51739				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC212 On 07/05/2020 Spot Bond				100.04762		100.02386				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC213 On 04/06/2021 Spot Bond			100.00000	13.54506	100.00000	13.51225				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC214 On 07/11/2017 Spot Bond			100.00000	82.31283	100.00000	82.13310				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC215 On 07/11/2019 Spot Bond				100.04758		100.02382				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC216 On 07/11/2017 Spot Bond			100.00000	82.30678	100.00000	82.12707				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC217 On 07/11/2017 Spot Bond				100.04749		100.02379				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC21(On 07/11/2017 Spot Bond				100.04530		100.02270			0.00	0	0
Total FRC218 SPOT									0.00	0	0
Total For FRC218									0.00	0	0
FRC21(On 04/11/2019 Spot Bond				100.15451		100.02712			0.00	0	0
Total FRC219 SPOT									0.00	0	0
Total For FRC219									0.00	0	0
FRC22(On 04/11/2017 Spot Bond				100.14639		100.02023			0.00	0	0
Total FRC220 SPOT									0.00	0	0
Total For FRC220									0.00	0	0
FRC22(On 31/01/2022 Spot Bond			3.51000	140.41044	3.50000	140.40868			0.00	0	0
Total FRC221 SPOT									0.00	0	0
Total For FRC221									0.00	0	0
FRC22(On 20/05/2020 Spot Bond				102.02673		102.00141			0.00	0	0
Total FRC225 SPOT									0.00	0	0
Total For FRC225									0.00	0	0
FRC23(On 20/06/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC230 SPOT									0.00	0	0
Total For FRC230									0.00	0	0
FRC23(On 25/06/2018 Spot Bond				101.08706		101.06231			0.00	0	0
Total FRC231 SPOT									0.00	0	0
Total For FRC231									0.00	0	0
FRC23(On 31/01/2022 Spot Bond			4.37000	135.27042	4.36000	135.26522			0.00	0	0
Total FRC233 SPOT									0.00	0	0
Total For FRC233									0.00	0	0
FRC23(On 20/12/2020 Spot Bond				101.99973		101.96044			0.00	0	0
Total FRC234 SPOT									0.00	0	0
Total For FRC234									0.00	0	0
FRC23(On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC235 SPOT									0.00	0	0
Total For FRC235									0.00	0	0
FRC23(On 08/02/2020 Spot Bond				113.54531		113.54531			0.00	0	0
Total FRC236 SPOT									0.00	0	0
Total For FRC236									0.00	0	0
FRC23(On 19/10/2020 Spot Bond				116.02144		116.02144			0.00	0	0
Total FRC237 SPOT									0.00	0	0
Total For FRC237									0.00	0	0

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				114.15934		114.15934				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				116.85804		116.85804				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				115.91669		115.91669				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				113.50109		113.50109				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				113.04861		113.04861				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				101.13725		101.08176				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				113.25138		113.25138				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				101.12621		101.07125				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC24(On 19/10/2020 Spot Bond				100.90992		100.86539				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				113.00369		113.00369				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				101.23989		101.23989				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				114.18319		114.18319				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				94.79878		94.79878			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				99.86032		99.83215			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				101.63058		101.60422			0.00	0	0
Total FRC46 SPOT									0.00	0	0
Total For FRC46									0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.31858		100.29042			0.00	0	0
Total FRC61 SPOT									0.00	0	0
Total For FRC61									0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.04000	137.21655	4.03000	137.21264			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			4.09000	136.91961	4.08000	136.91550			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			4.07000	137.03828	4.06000	137.03427			0.00	0	0
Total FRC71 SPOT									0.00	0	0
Total For FRC71									0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.35140		100.32050			0.00	0	0
Total FRC76 SPOT									0.00	0	0
Total For FRC76									0.00	0	0
FRD01 On 31/10/2020 Spot Bond				100.38877		100.35420			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	29.87048	100.00000	29.79812			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	90.18091	100.00000	89.96256			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	18.60942	100.00000	18.56384			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	13.10379	100.00000	13.07169			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			3.98000	84.04950	4.00000	83.79220			0.00	0	220,000,000
Total FRI33 SPOT									0.00	0	220,000,000
Total For FRI33									0.00	0	220,000,000
FRI38 On 31/01/2038 Spot Bond			3.98000	99.25874	3.92000	100.14097			0.00	0	0
Total FRI38 SPOT									0.00	0	0
Total For FRI38									0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				102.43586		102.41383			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				101.09767		101.07412			0.00	600,000,000	5,340,000,000
Total FRJ19 SPOT									0.00	600,000,000	5,340,000,000
Total For FRJ19									0.00	600,000,000	5,340,000,000
FRJ20 On 20/09/2020 Spot Bond				100.39307		100.36940			0.00	600,000,000	300,000,000
Total FRJ20 SPOT									0.00	600,000,000	300,000,000
Total For FRJ20									0.00	600,000,000	300,000,000
FRJ21 On 15/09/2021 Spot Bond				100.56941		100.54538			0.00	1,000,000,000	650,000,000
Total FRJ21 SPOT									0.00	1,000,000,000	650,000,000
Total For FRJ21									0.00	1,000,000,000	650,000,000
FRJ22 On 07/03/2022 Spot Bond				101.80007		101.77631			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				102.58860		101.57256			0.00	0	100,000,000
Total FRJ25 SPOT									0.00	0	100,000,000
Total For FRJ25									0.00	0	100,000,000
FRJ27 On 25/01/2027 Spot Bond				100.85820		100.83190			0.00	0	5,000,000,000
Total FRJ27 SPOT									0.00	0	5,000,000,000
Total For FRJ27									0.00	0	5,000,000,000
FRS01I On 13/05/2021 Spot Bond			100.00000	6.21400	100.00000	6.20205			0.00	0	0
Total FRS01U SPOT									0.00	0	0
Total For FRS01U									0.00	0	0
FRS02I On 13/05/2021 Spot Bond			100.00000	6.21400	100.00000	6.20205			0.00	0	0
Total FRS02U SPOT									0.00	0	0
Total For FRS02U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS10(On 15/01/2024 Spot Bond			2.56800	108.23887	2.50800	109.89897			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS10 On 31/01/2038 Spot Bond			2.90000	117.70597	2.84000	118.79607			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS10(On 23/01/2024 Spot Bond				100.38166		100.35647			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS10(On 23/01/2024 Spot Bond				100.38166		100.35647			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS10(On 31/01/2038 Spot Bond			3.04000	115.09400	2.98000	116.15447			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS10(On 07/12/2033 Spot Bond			3.09000	220.21454	3.09000	220.11856			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS11(On 31/01/2038 Spot Bond			3.01000	115.64780	2.95000	116.71455			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS11(On 07/12/2033 Spot Bond			3.12000	219.39109	3.12000	219.29530			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS11(On 29/04/2019 Spot Bond				100.36066		100.32851			0.00	0	0
Total FRS113 SPOT									0.00	0	0
Total For FRS113									0.00	0	0
FRS11(On 31/01/2025 Spot Bond			3.41000	118.35296	3.41000	118.30030			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS11(On 31/03/2038 Spot Bond			3.20500	112.10447	3.14500	113.13109			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS11(On 31/01/2038 Spot Bond			3.20500	112.10447	3.14500	113.13109			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS12(On 07/12/2033 Spot Bond			3.24000	216.13488	3.24000	216.03980			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS12(On 07/12/2033 Spot Bond			3.29000	214.79567	3.29000	214.70089			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS12(On 31/01/2025 Spot Bond			2.94000	107.08888	2.94000	107.04259			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS12(On 07/12/2033 Spot Bond			3.32000	213.99705	3.32000	213.90245			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS12(On 31/01/2038 Spot Bond			4.11500	97.20855	4.05500	98.06791			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS12(On 31/03/2028 Spot Bond			3.65000	162.37769	3.65000	162.30457			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS12(On 31/01/2038 Spot Bond			3.93000	100.03150	3.87000	100.92237			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS12(On 31/03/2028 Spot Bond			3.64000	162.52835	3.64000	162.45518			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS13(On 11/11/2015 Spot Bond				113.60000					0.00	0	0
FRS13(On 11/08/2017 Spot Bond			100.00000	83.12118	100.00000	82.94009			0.00	0	0
Total FRS130 SPOT									0.00	0	0
Total For FRS130									0.00	0	0
FRS13(On 31/03/2028 Spot Bond			3.70000	161.62690	3.70000	161.55390			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS13(On 07/12/2033 Spot Bond			3.83000	200.96480	3.83000	200.87321			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS13(On 24/03/2020 Spot Bond				101.12068		101.12068			0.00	0	0
Total FRS133 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS133										0.00	0	0
FRS133 On 31/01/2038 Spot Bond			3.86000	101.12577	3.80000	102.02887				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			4.11500	97.20855	4.05500	98.06791				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.64000	104.66128	3.58000	105.60403				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			3.51000	164.50133	3.51000	164.42787				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			3.60000	206.71694	3.60000	206.62399				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS138 On 31/03/2028 Spot Bond			3.64000	162.52835	3.64000	162.45518				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			3.64000	162.52835	3.64000	162.45518				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 On 21/05/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS144 SPOT										0.00	0	0
Total For FRS144										0.00	0	0
FRS144 On 31/03/2028 Spot Bond			3.93000	158.22429	3.93000	158.15184				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS145 On 31/01/2025 Spot Bond			3.71000	115.89614	3.71000	115.84362				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			3.21000	142.25641	3.20000	142.25592				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS147 On 06/05/2021 Spot Bond				105.61300		106.74600				0.00	0	0
Total FRS148 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS148										0.00	0	0
FRS148 On 31/03/2028 Spot Bond			3.99000	157.35026	3.99000	157.27796				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS149 On 31/03/2028 Spot Bond			4.03000	156.77066	4.03000	156.69847				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			3.68000	116.13922	3.68000	116.08668				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS151 On 31/03/2028 Spot Bond			4.00000	157.20513	4.00000	157.13286				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			4.04000	156.62616	4.04000	156.55398				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS153 On 08/08/2017 Spot Bond				100.04144		100.02077				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				101.14269		101.12054				0.00	0	0
Total FRS155 SPOT										0.00	0	0
Total For FRS155										0.00	0	0
FRS155 On 03/10/2017 Spot Bond				100.83794		100.81519				0.00	0	0
Total FRS156 SPOT										0.00	0	0
Total For FRS156										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.89000	288.88051	2.89000	288.75618				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.78000	290.63342	2.78000	290.50920				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			3.50000	279.38794	3.50000	279.26310				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			3.17000	142.50466	3.16000	142.50434				0.00	0	0
Total FRS46 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.30319		100.27646				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			2.70000	145.45942	2.69000	145.46116				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.15117		100.02428				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			2.88000	113.74049	2.82000	114.97433				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	96.64427	104.97509	96.38285				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	94.73639	101.07593	94.49661				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	92.57223	100.44759	92.34043				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	93.03885	100.76967	92.80753				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			2.61000	120.21308	2.61000	120.16231				0.00	0	0
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS82 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS82 SPOT										0.00	0	0
Total For FRS82										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.87000	122.92445	2.87000	122.87154				0.00	0	0
Total FRS85 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS85									0.00	0	0
FRS86 On 23/04/2018 Spot Bond				99.61884		99.61774			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			2.90000	122.66532	2.90000	122.61243			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			3.69000	276.50847	3.69000	276.38349			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.04569		100.02288			0.00	40,000,000	10,000,000
Total FRS94 SPOT									0.00	40,000,000	10,000,000
Total For FRS94									0.00	40,000,000	10,000,000
FRS96 On 24/08/2018 Spot Bond				101.81035		101.78552			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			7.73500	101.49685	7.72000	101.48115			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			8.12500	102.81781	8.09500	102.82232		6,500,000,000,000.00	800,000,000	800,000,000	
Total FRX18 SPOT								6,500,000,000,000.00	800,000,000	800,000,000	
Total For FRX18								6,500,000,000,000.00	800,000,000	800,000,000	
FRX19 On 15/11/2019 Spot Bond			8.47500	101.04493	8.42500	105.62772		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			8.72000	101.00330	8.67000	101.12433		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			9.32000	94.55427	9.26000	94.78446		0.00	0	28,600,000	
Total FRX23 SPOT								0.00	0	28,600,000	
Total For FRX23								0.00	0	28,600,000	
FRX24 On 10/12/2024 Spot Bond			9.65000	110.26338	9.60000	110.51009		0.00	0	0	
Total FRX24 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRX24									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			10.07000	97.58174	10.02000	97.84862			25,175,000,000,000.00	2,500,000,000	1,750,000,000
Total FRX26 SPOT									25,175,000,000,000.00	2,500,000,000	1,750,000,000
Total For FRX26									25,175,000,000,000.00	2,500,000,000	1,750,000,000
FRX27 On 07/03/2027 Spot Bond			10.08000	102.41989	10.03000	102.70207			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			10.40000	98.10573	10.35500	98.38250			0.00	0	0
Total FRX30 SPOT									0.00	0	0
Total For FRX30									0.00	0	0
FRX31 On 21/02/2031 Spot Bond			10.48000	94.95360	10.43500	95.23521			102,913,600,000,000.00	9,820,000,000	4,910,000,000
Total FRX31 SPOT									102,913,600,000,000.00	9,820,000,000	4,910,000,000
Total For FRX31									102,913,600,000,000.00	9,820,000,000	4,910,000,000
FRX32 On 31/03/2032 Spot Bond			10.39000	102.10142	10.35000	102.37592			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			11.11500	73.89616	11.07500	74.13606			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				101.18408		101.16107			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				101.28243		101.25885			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				101.59245		101.56827			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				101.31541		101.28978			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				101.49494		101.46574			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FS2A3 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS2A3										0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				101.75045		101.72766				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				101.78286		101.75951				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				101.92952		101.90546				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				101.98347		101.95871				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				102.22079		102.19297				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	10.47155	100.00000	10.44533				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	1.75684	100.00000	1.75244				0.00	0	0
Total FS3A4U SPOT										0.00	0	0
Total For FS3A4U										0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	57.94178	100.00000	57.80141				0.00	0	0
Total FS4A1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS4A1U										0.00	0	0
FS4A2L On 20/03/2020 Spot Bond			100.00000	9.72102	100.00000	9.69747				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	1.63092	100.00000	1.62697				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	22.02565	100.00000	21.97171				0.00	0	0
Total FS5A1U SPOT										0.00	0	0
Total For FS5A1U										0.00	0	0
FS5A2L On 20/04/2021 Spot Bond			100.00000	3.69529	100.00000	3.68624				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	0.61997	100.00000	0.61845				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/02/2021 Spot Bond			100.00000	3.69529	100.00000	3.68624				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/02/2042 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FS5A5U									0.00	0	0
FS5B1L On 20/02/2021 Spot Bond			100.00000	3.69529	100.00000	3.68624			0.00	0	0
Total FS5B1U SPOT									0.00	0	0
Total For FS5B1U									0.00	0	0
FS5C1L On 20/02/2021 Spot Bond			100.00000	3.69529	100.00000	3.68624			0.00	0	0
Total FS5C1U SPOT									0.00	0	0
Total For FS5C1U									0.00	0	0
FS5D1L On 20/02/2021 Spot Bond			100.00000	3.69529	100.00000	3.68624			0.00	0	0
Total FS5D1U SPOT									0.00	0	0
Total For FS5D1U									0.00	0	0
FS5E1L On 20/02/2021 Spot Bond			100.00000	3.69529	100.00000	3.68624			0.00	0	0
Total FS5E1U SPOT									0.00	0	0
Total For FS5E1U									0.00	0	0
GBL02 On 15/10/2018 Spot Bond				100.58654		100.55911			0.00	0	0
Total GBL02 SPOT									0.00	0	0
Total For GBL02									0.00	0	0
GH31A On 25/02/2042 Spot Bond				101.84507		101.82245			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				101.74089		101.71707			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				101.76053		101.73643			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				101.88820		101.86230			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				102.04527		102.01715			0.00	0	0
Total GH31C SPOT									0.00	0	0
Total For GH31C									0.00	0	0
GH31D On 25/02/2042 Spot Bond				102.14342		102.11390			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				101.46979		101.44849				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	18.03088	100.00000	17.98720				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	63.87916	100.00000	63.72441				0.00	0	0
Total GRB02U SPOT										0.00	0	0
Total For GRB02U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	31.75270	100.00000	31.67577				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	13.79889	100.00000	15.64212				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	24.44598	100.00000	24.38675				0.00	0	0
Total GRB05U SPOT										0.00	0	0
Total For GRB05U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	16.23565	100.00000	16.19632				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	3.77137	100.00000	3.76422				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	81.65548	100.00000	81.47321				0.00	0	0
Total GRB10U SPOT										0.00	0	0
Total For GRB10U										0.00	0	0
GRB11 On 31/01/2018 Spot Bond			100.00000	60.34194	100.00000	60.22745				0.00	0	0
Total GRB11U SPOT										0.00	0	0
Total For GRB11U										0.00	0	0
GRB12 On 31/07/2018 Spot Bond			100.00000	40.57488	100.00000	40.52983				0.00	0	0
Total GRB12U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB12U										0.00	0	0
GRB13 On 31/01/2019 Spot Bond			100.00000	30.17097	100.00000	30.11373				0.00	0	0
Total GRB13U SPOT										0.00	0	0
Total For GRB13U										0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	18.03328	100.00000	18.01326				0.00	0	0
Total GRB14U SPOT										0.00	0	0
Total For GRB14U										0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	15.08548	100.00000	15.05686				0.00	0	0
Total GRB15U SPOT										0.00	0	0
Total For GRB15U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	8.01479	100.00000	8.00589				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	7.57144	100.00000	7.55708				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	3.56609	100.00000	3.56213				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	3.77137	100.00000	3.76422				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB20 On 17/03/2020 Spot Bond			100.00000	16.69047	100.00000	16.63753				0.00	0	0
Total GRB20U SPOT										0.00	0	0
Total For GRB20U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	11.76432	100.00000	11.72701				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	9.20762	100.00000	9.17842				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.56837		100.54333				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.38608		100.35894				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.40620		100.37771				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				101.67397		101.65114				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				102.35387		102.32936				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				101.14261		101.11826				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT09 On 15/10/2018 Spot Bond				100.90578		100.88089				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				99.88555		99.86232				0.00	0	0
Total GRT10 SPOT										0.00	0	0
Total For GRT10										0.00	0	0
GRT11 On 13/05/2021 Spot Bond				99.84908		99.82519				0.00	40,000,000	520,000,000
Total GRT11 SPOT										0.00	40,000,000	520,000,000
Total For GRT11										0.00	40,000,000	520,000,000
GRT12 On 24/03/2020 Spot Bond				101.51278		101.48809				0.00	0	0
Total GRT12 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond				100.54377		100.51828				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				101.42198		101.39728				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT15 On 15/04/2020 Spot Bond				100.67328		100.64787				0.00	0	0
Total GRT15 SPOT										0.00	0	0
Total For GRT15										0.00	0	0
GRT16 On 17/10/2021 Spot Bond				100.55890		100.53271				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			9.68500	102.81412	9.62500	103.07468				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				101.40099		101.37726				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				101.64367		101.61926				0.00	0	0
Total GRT19 SPOT										0.00	0	0
Total For GRT19										0.00	0	0
GRT20 On 03/04/2024 Spot Bond				101.21727		101.19146				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			10.28000	98.54092	10.23000	98.75346				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00005	100.00000	0.00005				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
HC1M1 On 31/10/2017 Spot Bond				114.59932		114.56575				0.00	0	0
Total HC1M1 SPOT										0.00	0	0
Total For HC1M1										0.00	0	0
HC1M2 On 31/10/2017 Spot Bond				109.65753		109.62329				0.00	0	0
Total HC1M2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HC1M2										0.00	0	0
HC1M3 On 31/10/2017 Spot Bond				100.18770		100.16420				0.00	0	0
Total HC1M3 SPOT										0.00	0	0
Total For HC1M3										0.00	0	0
HC2T1 On 05/10/2017 Spot Bond				100.85005		100.82558				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				101.08732		101.06193				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				101.33726		101.31307				0.00	0	0
Total HC4T1 SPOT										0.00	0	0
Total For HC4T1										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	18.87417	100.00000	18.82690				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				101.41750		101.39348				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.19513		100.16861				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				99.29778		99.27009				0.00	1,140,000,000	570,000,000
Total HILB04 SPOT										0.00	1,140,000,000	570,000,000
Total For HILB04										0.00	1,140,000,000	570,000,000
HILB05 On 11/07/2019 Spot Bond				100.73260		100.70688				0.00	0	0
Total HILB05 SPOT										0.00	0	0
Total For HILB05										0.00	0	0
HILB06 On 11/07/2020 Spot Bond				100.74017		100.71418				0.00	0	0
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond				100.74884		100.72255				0.00	0	30,000,000
Total HILB07 SPOT										0.00	0	30,000,000
Total For HILB07										0.00	0	30,000,000
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HM1B8 On 19/07/2048 Spot Bond			100.00000	9.08920	100.00000	9.06694				0.00	0	0
Total HM1B8U SPOT										0.00	0	0
Total For HM1B8U										0.00	0	0
HM1B9 On 19/07/2048 Spot Bond			100.00000	9.08920	100.00000	9.06694				0.00	0	0
Total HM1B9U SPOT										0.00	0	0
Total For HM1B9U										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	9.64194	100.00000	9.61833				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	9.64194	100.00000	9.61833				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	10.35261	100.00000	10.32725				0.00	0	0
Total HM1D4U SPOT										0.00	0	0
Total For HM1D4U										0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	10.35261	100.00000	10.32725				0.00	0	0
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	11.22121	100.00000	11.19372				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HMS1C2										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1F2 SPOT										0.00	0	0
Total For HMS1F2										0.00	0	0
HMS1G On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1G2 SPOT										0.00	0	0
Total For HMS1G2										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	107.74000	10.00000	107.71200				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				99.68290		102.17167				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				99.86569		102.22178				0.00	0	0
Total HPF07 SPOT										0.00	0	0
Total For HPF07										0.00	0	0
HPF08 On 15/04/2019 Spot Bond				100.63404		100.60444				0.00	0	0
Total HPF08 SPOT										0.00	0	0
Total For HPF08										0.00	0	0
HPF09 On 15/04/2019 Spot Bond				100.57000		100.54404				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				99.84555		99.82314				0.00	0	0
Total HPF10 SPOT										0.00	0	0
Total For HPF10										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.41500	106.34631	8.36500	106.46442				0.00	0	4,890,000,000
Total HWAY20 SPOT										0.00	0	4,890,000,000
Total For HWAY20										0.00	0	4,890,000,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	18.76443	100.00000	18.72244				0.00	0	0
Total HWAY20/R207 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWAY20/R207									0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			2.93000	288.24625	2.93000	288.12187			18,752,000,000.00	6,400,000	3,200,000
Total HWAY23 SPOT									18,752,000,000.00	6,400,000	3,200,000
Total For HWAY23									18,752,000,000.00	6,400,000	3,200,000
HWAY2 On 07/12/2024 Spot Bond			2.64000	298.66773	2.64000	298.54120			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			2.88000	100.91377	2.90000	100.60827			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			10.53500	92.38329	10.49000	92.68455			0.00	0	3,020,000,000
Total HWAY34 SPOT									0.00	0	3,020,000,000
Total For HWAY34									0.00	0	3,020,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.54675	100.00000	11.52091			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			10.52500	92.25413	10.48000	92.56148			0.00	0	0
Total HWAY35 SPOT									0.00	0	0
Total For HWAY35									0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.54670	100.00000	11.52087			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF08 On 15/07/2019 Spot Bond				100.54147		100.51609			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				101.30031		101.27637			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	23.33432	100.00000	23.27779			0.00	0	0
Total HWF10U SPOT									0.00	0	0
Total For HWF10U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	107.74000	10.00000	107.71200			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			2.26000	128.32893	2.26000	128.27585			611,067,388,000.00	270,383,800	74,791,622,800
Total I2025 SPOT									611,067,388,000.00	270,383,800	74,791,622,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2025									611,067,388,000.00	270,383,800	74,791,622,800
I2029 On 31/03/2029 Spot Bond			2.35000	99.08672	2.35000	99.04555			190,801,765,410,000.00	81,192,240,600	43,767,700,000
Total I2029 SPOT									10,801,765,410,000.00	81,192,240,600	43,767,700,000
Total For I2029									10,801,765,410,000.00	81,192,240,600	43,767,700,000
I2033 On 28/02/2033 Spot Bond			2.25000	105.72457	2.27000	105.39635			29,794,471,200,000.00	13,241,987,200	80,022,493,600
Total I2033 SPOT									19,794,471,200,000.00	13,241,987,200	80,022,493,600
Total For I2033									19,794,471,200,000.00	13,241,987,200	80,022,493,600
I2038 On 31/01/2038 Spot Bond			2.28000	130.16024	2.22000	131.39251			1,526,773,728,000.00	669,637,600	211,986,329,300
Total I2038 SPOT									1,526,773,728,000.00	669,637,600	211,986,329,300
Total For I2038									1,526,773,728,000.00	669,637,600	211,986,329,300
I2046 On 31/03/2046 Spot Bond			2.40000	125.40618	2.40000	125.35392			192,041,633,280,000.00	80,017,347,200	302,785,400,300
Total I2046 SPOT									12,041,633,280,000.00	80,017,347,200	302,785,400,300
Total For I2046									12,041,633,280,000.00	80,017,347,200	302,785,400,300
I2050 On 31/12/2050 Spot Bond			2.38000	134.64249	2.32000	136.43078			53,344,804,799,020.00	22,413,783,529	129,441,938,143
Total I2050 SPOT									13,344,804,799,020.00	22,413,783,529	129,441,938,143
Total For I2050									13,344,804,799,020.00	22,413,783,529	129,441,938,143
IBL22 On 15/03/2018 Spot Bond			8.48500	102.70495	8.47000	102.69398			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			2.77000	145.01489	2.76000	145.01632			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL39 On 02/04/2018 Spot Bond			8.60500	101.03012	8.59000	101.01963			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				101.47721		101.45609			0.00	0	0
Total IBL42 SPOT									0.00	0	0
Total For IBL42									0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	107.74000	10.00000	107.71200			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			8.90500	101.72717	8.87500	101.74680			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			9.19500	97.75193	9.14500	97.84111			0.00	0	0
Total IBL46 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL46										0.00	0	0
IBL49 On 02/04/2018 Spot Bond			8.79500	99.51630	8.78000	99.50550				0.00	0	0
Total IBL49 SPOT										0.00	0	0
Total For IBL49										0.00	0	0
IBL49/F On 02/04/2018 Spot Bond			7.34000	100.74646	7.34000	100.72662				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			9.18500	102.17985	9.13500	102.29179				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				99.96047		99.93444				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			8.68500	101.54097	8.65500	101.55132				0.00	0	0
Total IBL55 SPOT										0.00	0	0
Total For IBL55										0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.20660		100.17904				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			8.64500	102.97301	8.61500	102.99776				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			9.84500	104.28499	9.78500	104.55346				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				100.76930		100.74550				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.22152		100.19664				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				99.69200		99.66571				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.19497		100.16889				0.00	0	0
Total IBL65 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL65										0.00	0	0
IBL66 On 12/03/2018 Spot Bond				101.51424		101.49104				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			3.50000	140.47152	3.49000	140.46980				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				101.12065		101.09670				0.00	0	0
Total IBL68 SPOT										0.00	0	0
Total For IBL68										0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	39.97340	100.00000	39.87550				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				99.91630		101.99236				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				99.79030		101.92539				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				102.19140		102.16850				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				101.78016		101.75578				0.00	0	0
Total IBL77 SPOT										0.00	0	0
Total For IBL77										0.00	0	0
IBL78 On 25/11/2022 Spot Bond			9.89500	105.17879	9.83500	105.40353				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			8.47500	105.20796	8.44500	105.23174				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	28.25804	100.00000	28.18960				0.00	0	0
Total IBL80U SPOT										0.00	0	0
Total For IBL80U										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	12.22738	100.00000	12.19776				0.00	0	0
Total IBL81U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL81U										0.00	0	0
IBL82 On 29/01/2019 Spot Bond				100.22986		100.20342				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				101.20460		101.18014				0.00	0	0
Total IBL83 SPOT										0.00	0	0
Total For IBL83										0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	28.67831	100.00000	28.60807				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				102.29828		102.27471				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				101.99433		101.96943				0.00	100,000,000	200,000,000
Total IBL86 SPOT										0.00	100,000,000	200,000,000
Total For IBL86										0.00	100,000,000	200,000,000
IBL87 On 20/05/2019 Spot Bond			8.77500	106.37587	8.74500	106.40602				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			9.16000	108.70386	9.11000	108.84651				0.00	0	0
Total IBL88 SPOT										0.00	0	0
Total For IBL88										0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	18.55874	100.00000	18.51722				0.00	0	0
Total IBL88/R208 SPOT										0.00	0	0
Total For IBL88/R208										0.00	0	0
IBL89 On 26/05/2021 Spot Bond				101.90948		101.88239				0.00	0	0
Total IBL89 SPOT										0.00	0	0
Total For IBL89										0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	25.75514	100.00000	25.69065				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				101.68036		101.65640				0.00	0	0
Total IBL91 SPOT										0.00	0	0
Total For IBL91										0.00	0	0
IBL92 On 12/01/2020 Spot Bond				100.70438		100.67871				0.00	0	0
Total IBL92 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL92										0.00	0	0
IBL93 On 31/08/2018 Spot Bond				101.89182		101.86850				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				101.84263		101.81821				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				101.45678		101.43210				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				101.19666		101.17241				0.00	0	0
Total IBL96 SPOT										0.00	0	0
Total For IBL96										0.00	0	0
IBL97 On 03/10/2019 Spot Bond				100.91197		100.88721				0.00	0	0
Total IBL97 SPOT										0.00	0	0
Total For IBL97										0.00	0	0
IBL98 On 03/10/2023 Spot Bond				100.95286		100.92698				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			8.64500	101.22686	8.61500	101.26884				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	0.04531	100.00000	0.04521				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.17908		100.15353				0.00	1,500,000,000	1,500,000,000
Total IDCG02 SPOT										0.00	1,500,000,000	1,500,000,000
Total For IDCG02										0.00	1,500,000,000	1,500,000,000
IDCG03 On 22/10/2020 Spot Bond			9.48000	97.11182	9.43000	97.22884				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				101.74541		101.72202				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				101.72104		101.69696				0.00	1,990,000,000	1,990,000,000
Total IDCG05 SPOT										0.00	1,990,000,000	1,990,000,000

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 IDCG05										0.00	1,990,000,000	1,990,000,000
IDCG05 On 24/11/2024 Spot Bond			10.58000	99.13667	10.53000	99.35547				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				99.88538		99.86214				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			11.45000	98.72045	11.40500	98.99375				0.00	0	100,000,000
Total IDCG08 SPOT										0.00	0	100,000,000
Total For IDCG08										0.00	0	100,000,000
IDCG09 On 05/12/2019 Spot Bond				101.60275		101.57860				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				101.62558		101.60107				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			10.68000	105.31980	10.63000	105.58709				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	100.27472	5.00000	100.26129				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	100.61534	4.00000	100.60451				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	100.24919	4.00000	100.23835				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			8.98000	102.19550	8.93000	102.43983				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			7.87000	103.58748	7.82000	103.73520				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	8.37720	100.00000	8.35690				0.00	0	0
Total IKH1D SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IKH1D										0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	82.76644	100.00000	82.57919				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	81.41520	100.00000	66.38072				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	5.94326	100.00000	5.93198				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	11.09128	100.00000	11.06412				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	18.33828	100.00000	18.29237				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	21.10516	100.00000	21.05347				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	11.11975	100.00000	11.09500				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	14.62599	100.00000	14.59056				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	32.42218	100.00000	32.34365				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	92.12431	100.00000	91.90071				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	92.37310	100.00000	92.15369				0.00	0	0
Total IN319U SPOT										0.00	0	0
Total For IN319U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	12.87140	100.00000	15.06370				0.00	0	0
Total IN327U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	14.86406	100.00000	14.82805				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN331U On 04/12/2019 Spot Bond			100.00000	19.37580	100.00000	19.32885				0.00	0	0
Total IN331U SPOT										0.00	0	0
Total For IN331U										0.00	0	0
IN332U On 04/12/2019 Spot Bond			100.00000	10.10568	100.00000	10.08120				0.00	0	0
Total IN332U SPOT										0.00	0	0
Total For IN332U										0.00	0	0
IN334U On 21/09/2021 Spot Bond			100.00000	13.77334	100.00000	13.73997				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	65.64844	100.00000	65.48940				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	65.79706	100.00000	65.63767				0.00	0	0
Total IN341U SPOT										0.00	0	0
Total For IN341U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	9.01507	100.00000	8.99512				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	0.00005	100.00000	0.00005				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	9.98934	100.00000	9.96700				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	58.92966	100.00000	58.78534				0.00	0	0
Total IN346U SPOT										0.00	0	0
Total For IN346U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	14.37991	100.00000	14.34790				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	89.19557	100.00000	88.98370				0.00	0	0
Total IN351U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN351U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	1.62302	100.00000	1.61909				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				101.34361		101.31627				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING196 On 30/06/2027 Spot Bond				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	107.74000	10.00000	107.71200				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				101.31696		101.29017				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				103.72728		105.18151				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING335 On 15/08/2019 Spot Bond				95.97726		95.95298				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				99.93915		99.90888				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				101.89942		101.86899				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				99.96883		99.93840				0.00	0	0
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			11.52000	106.78657	11.47000	106.90656				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	107.74000	10.00000	107.71200				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IPF01/JIBAR										0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.93227		100.90829				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				100.92112		100.89611				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				100.93319		100.90785				0.00	3,180,000,000	1,590,000,000
Total IPF09 SPOT										0.00	3,180,000,000	1,590,000,000
Total For IPF09										0.00	3,180,000,000	1,590,000,000
IPF11 On 15/10/2015 Spot Bond				100.86532						0.00	0	0
IPF11 On 15/10/2018 Spot Bond			100.00000	41.33597	100.00000	41.23473				0.00	0	0
Total IPF11 SPOT										0.00	0	0
Total For IPF11										0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.54496		100.51941				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				101.61693		101.59255				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				101.31851		101.29428				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				101.35513		101.33021				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				101.37709		101.35177				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				101.21108		101.18648				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				101.22435		101.19948				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				101.23762		101.21247				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPF20 On 17/03/2020 Spot Bond				101.31566		101.29149				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				101.36254		101.33749				0.00	0	0
Total IPF21 SPOT										0.00	0	0
Total For IPF21										0.00	0	0
IPFC14 On 26/07/2017 Spot Bond				100.45613		100.42355				0.00	0	0
Total IPFC14 SPOT										0.00	0	0
Total For IPFC14										0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.55000	99.15712	9.50000	103.96698				0.00	0	1,850,000,000
Total IPL10 SPOT										0.00	0	1,850,000,000
Total For IPL10										0.00	0	1,850,000,000
IPL11 On 24/05/2022 Spot Bond				101.93538		101.90988				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			8.53500	101.54207	8.52000	101.52483				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	75.66175	100.00000	75.51252				0.00	0	0
Total IPL6/R203 SPOT										0.00	0	0
Total For IPL6/R203										0.00	0	0
IPL7 On 05/04/2018 Spot Bond				100.86427		100.83938				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	60.49838	100.00000	60.35021				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				100.47043		101.02930				0.00	1,000,000,000	1,000,000,000
Total IPL8 SPOT										0.00	1,000,000,000	1,000,000,000
Total For IPL8										0.00	1,000,000,000	1,000,000,000
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	14.46141	100.00000	14.42600				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				99.48600		101.68780				0.00	0	40,000,000

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 IPL9 SPOT									0.00	0	40,000,000
Total For IPL9									0.00	0	40,000,000
IV015 On 20/09/2022 Spot Bond				101.63599		101.61028			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	100.74974	2.75000	100.74215			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			5.55000	136.47039	5.55000	136.40202			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.79594		100.76803			0.00	0	0
Total IV023 SPOT									0.00	0	0
Total For IV023									0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.35658		100.32741			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				99.93265		99.90397			0.00	2,800,000,000	1,400,000,000
Total IV025 SPOT									0.00	2,800,000,000	1,400,000,000
Total For IV025									0.00	2,800,000,000	1,400,000,000
IV026 On 27/09/2024 Spot Bond				99.91217		99.88357			0.00	2,500,000,000	1,250,000,000
Total IV026 SPOT									0.00	2,500,000,000	1,250,000,000
Total For IV026									0.00	2,500,000,000	1,250,000,000
IV030 On 31/01/2025 Spot Bond			4.26000	111.53980	4.26000	111.48760			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			4.26000	111.53980	4.26000	111.48760			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				101.64616		101.61817			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				101.58217		101.55871			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IV032 SPOT									0.00	0	0
Total For IV032									0.00	0	0
IV033 On 11/02/2021 Spot Bond				99.96912		99.93896			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			11.42000	106.12469	11.37000	106.24487			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				101.09516		101.06160			0.00	7,060,000,000	3,530,000,000
Total IV035 SPOT									0.00	7,060,000,000	3,530,000,000
Total For IV035									0.00	7,060,000,000	3,530,000,000
IV036 On 22/07/2021 Spot Bond				100.51295		100.47955			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				101.53027		101.49837			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			4.95000	131.92696	4.94000	131.91960			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				101.34185		101.30972			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			11.77000	102.00640	11.72000	102.14336			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				99.75776		99.72718			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			11.66000	108.75282	11.61000	108.89446			0.00	0	0
Total IV043 SPOT									0.00	0	0
Total For IV043									0.00	0	0
IV044 On 31/01/2027 Spot Bond				100.25450		100.22091			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			5.20000	130.51545	5.19000	130.50719		15,912,000,000,000.00	0.00	3,060,000,000	1,530,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV045 SPOT										15,912,000,000,000.00	3,060,000,000	1,530,000,000
Total For IV045										15,912,000,000,000.00	3,060,000,000	1,530,000,000
IV057U On 14/07/2018 Spot Bond			100.00000	34.92517	100.00000	34.83963				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			9.27500	104.42483	9.24500	104.42737				0.00	0	0
Total IV08 SPOT										0.00	0	0
Total For IV08										0.00	0	0
IV09 On 30/04/2018 Spot Bond				100.93252		100.90182				0.00	0	0
Total IV09 SPOT										0.00	0	0
Total For IV09										0.00	0	0
IV100U On 19/12/2022 Spot Bond			100.00000	2.04613	100.00000	2.04225				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			4.30000	152.92215	4.30000	152.85062				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA672 On 11/05/2017 Spot Bond			7.60000	99.87522	7.60000	99.85446				0.00	0	0
Total IVA672 SPOT										0.00	0	0
Total For IVA672										0.00	0	0
IVA673 On 18/05/2017 Spot Bond			7.60000	99.73005	7.60000	99.70934				0.00	0	0
Total IVA673 SPOT										0.00	0	0
Total For IVA673										0.00	0	0
IVA676 On 08/06/2017 Spot Bond			7.75000	99.28326	7.75000	99.26233				0.00	0	0
Total IVA676 SPOT										0.00	0	0
Total For IVA676										0.00	0	0
IVA677 On 15/06/2017 Spot Bond			7.75000	99.13697	7.75000	99.11610				0.00	0	0
Total IVA677 SPOT										0.00	0	0
Total For IVA677										0.00	0	0
IVA680 On 06/07/2017 Spot Bond			7.85000	98.68412	7.85000	98.66318				0.00	0	0
Total IVA680 SPOT										0.00	0	0
Total For IVA680										0.00	0	0
IVA681 On 13/07/2017 Spot Bond			7.85000	98.53773	7.85000	98.51685				0.00	0	0
Total IVA681 SPOT										0.00	0	0
Total For IVA681										0.00	0	0
IVA682 On 20/07/2017 Spot Bond			7.85000	98.39177	7.85000	98.37095				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVA682 SPOT										0.00	0	0
Total For IVA682										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	107.74000	10.00000	107.71200				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				101.71745		101.69362				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.82480		100.80140				0.00	0	0
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.70838		100.68258				0.00	0	0
Total IVC019 SPOT										0.00	0	0
Total For IVC019										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.55164		100.52609				0.00	0	0
Total IVC021 SPOT										0.00	0	0
Total For IVC021										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.93901		100.91351				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				101.01702		100.99209				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				101.03918		101.01370				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				96.44177		96.41062				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			9.24500	102.98829	9.21500	103.02093				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	27.41370	100.00000	27.35236				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	22.49974	100.00000	22.44463				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.29000	102.91714	9.24000	103.06286				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.20245		100.17542				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.50359		100.47837				0.00	0	0
Total IVC046 SPOT										0.00	0	0
Total For IVC046										0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.31061		100.28814				0.00	0	0
Total IVC048 SPOT										0.00	0	0
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				101.97980		101.95477				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				101.71848		101.69368				0.00	0	0
Total IVC050 SPOT										0.00	0	0
Total For IVC050										0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.17889		100.15104				0.00	0	230,000,000
Total IVC051 SPOT										0.00	0	230,000,000
Total For IVC051										0.00	0	230,000,000
IVC053 On 11/02/2018 Spot Bond				99.97561		99.95146				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				101.13460		101.10875				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC058 On 03/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC058 SPOT										0.00	0	0
Total For IVC058										0.00	0	0
IVC060 On 31/07/2018 Spot Bond				100.20566		100.17824				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond				101.07074		101.04483				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
IVC063 On 07/08/2020 Spot Bond				100.04968		100.02485				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC064 On 15/09/2018 Spot Bond				101.61950		101.59467				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				101.57270		101.54731				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				101.38307						0.00	0	0
IVC066 On 18/09/2017 Spot Bond			100.00000	92.43694	100.00000	92.21039				0.00	0	0
Total IVC066 SPOT										0.00	0	0
Total For IVC066										0.00	0	0
IVC067 On 04/11/2017 Spot Bond				100.14797		100.02157				0.00	0	0
Total IVC067 SPOT										0.00	0	0
Total For IVC067										0.00	0	0
IVC070 On 20/01/2019 Spot Bond				100.99344		100.96680				0.00	0	0
Total IVC070 SPOT										0.00	0	0
Total For IVC070										0.00	0	0
IVC075 On 21/04/2019 Spot Bond				100.50412		100.47643				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0
IVC077 On 04/05/2018 Spot Bond				100.33861		100.21204				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				101.95249		101.92717				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				101.95249		101.92717				0.00	0	0
Total IVC079 SPOT										0.00	0	0
Total For IVC079										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC081 On 14/07/2019 Spot Bond				100.58087		100.55397			0.00	0	0
Total IVC081 SPOT									0.00	0	0
Total For IVC081									0.00	0	0
IVC082 On 15/07/2019 Spot Bond			100.00000	14.27031	100.00000	14.23536			0.00	0	0
Total IVC082 SPOT									0.00	0	0
Total For IVC082									0.00	0	0
IVC083 On 29/07/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IVC083 SPOT									0.00	0	0
Total For IVC083									0.00	0	0
IVC086 On 15/08/2017 Spot Bond				99.97563		99.95319			0.00	0	0
Total IVC086 SPOT									0.00	0	0
Total For IVC086									0.00	0	0
IVC087 On 07/10/2018 Spot Bond				100.71381		100.68962			0.00	0	0
Total IVC087 SPOT									0.00	0	0
Total For IVC087									0.00	0	0
IVC088 On 12/04/2019 Spot Bond				100.67059		100.64615			0.00	0	0
Total IVC088 SPOT									0.00	0	0
Total For IVC088									0.00	0	0
IVC089 On 31/10/2018 Spot Bond				100.19055		100.16501			0.00	0	0
Total IVC089 SPOT									0.00	0	0
Total For IVC089									0.00	0	0
IVC090 On 31/10/2018 Spot Bond				100.19378		100.16783			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				101.96594		101.94003			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				101.88404		101.85925			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			10.14000	106.95071	10.09000	107.10414			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				101.12107		101.09427			0.00	0	0
Total IVC097 SPOT									0.00	0	0
Total For IVC097									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC098 On 14/06/2018 Spot Bond			8.64500	103.94078	8.61500	103.94756			0.00	0	0
Total IVC098 SPOT									0.00	0	0
Total For IVC098									0.00	0	0
IVC101 On 24/01/2019 Spot Bond				100.38295		100.35768			0.00	0	0
Total IVC101 SPOT									0.00	0	0
Total For IVC101									0.00	0	0
IVC102 On 31/01/2020 Spot Bond				100.22694		100.19683			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				101.13808		101.11088			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				101.63535		101.60988			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				101.49630		101.47090			0.00	0	0
Total IVC106 SPOT									0.00	0	0
Total For IVC106									0.00	0	0
IVC107 On 29/06/2021 Spot Bond				100.97714		100.95025			0.00	0	0
Total IVC107 SPOT									0.00	0	0
Total For IVC107									0.00	0	0
IVC108 On 29/07/2019 Spot Bond				100.78255		100.75308			0.00	0	0
Total IVC108 SPOT									0.00	0	0
Total For IVC108									0.00	0	0
IVC68U On 07/12/2021 Spot Bond			100.00000	4.18659	100.00000	4.17864			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	62.59831	100.00000	62.44667			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	43.51562	100.00000	43.41020			0.00	0	0
Total IVC74U SPOT									0.00	0	0
Total For IVC74U									0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	6.05145	100.00000	6.03997			0.00	0	0
Total IVC80U SPOT									0.00	0	0
Total For IVC80U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC84U On 01/08/2022 Spot Bond			100.00000	2.66930	100.00000	2.66423			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	2.61411	100.00000	2.60915			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	2.21601	100.00000	2.21181			0.00	0	0
Total IVC91U SPOT									0.00	0	0
Total For IVC91U									0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	4.22653	100.00000	4.21851			0.00	0	0
Total IVC95U SPOT									0.00	0	0
Total For IVC95U									0.00	0	0
IVC96U On 02/12/2022 Spot Bond			100.00000	2.11326	100.00000	2.10925			0.00	0	0
Total IVC96U SPOT									0.00	0	0
Total For IVC96U									0.00	0	0
IVC99U On 14/12/2022 Spot Bond			100.00000	2.06565	100.00000	2.06173			0.00	0	0
Total IVC99U SPOT									0.00	0	0
Total For IVC99U									0.00	0	0
JAS01 On 31/01/2019 Spot Bond				100.23551		100.20433			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				101.50322		101.47985			0.00	0	0
Total KAP001 SPOT									0.00	0	0
Total For KAP001									0.00	0	0
KAP002 On 13/06/2019 Spot Bond				101.50263		101.47711			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				101.67711		101.65177			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				101.05308		101.02793			0.00	0	0
Total KAP005 SPOT									0.00	0	0
Total For KAP005									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KAP006 On 29/06/2021 Spot Bond				101.11539		101.08873			0.00	0	0
Total KAP006 SPOT									0.00	0	0
Total For KAP006									0.00	0	0
KAP007 On 26/10/2021 Spot Bond			9.69000	102.29487	9.64000	102.44857			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				101.82401		101.79863			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	24.27635	100.00000	24.21688			0.00	0	0
Total KAP04U SPOT									0.00	0	0
Total For KAP04U									0.00	0	0
KSB007 On 31/08/2017 Spot Bond				101.89541		101.86810			0.00	0	0
Total KSB007 SPOT									0.00	0	0
Total For KSB007									0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.23562		100.20423			0.00	0	0
Total KSB008 SPOT									0.00	0	0
Total For KSB008									0.00	0	0
KSB009 On 05/08/2020 Spot Bond				100.05206		100.11520			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			9.13000	129.43229	9.08000	129.79962			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				101.12339		101.09843			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				101.26032		101.23590			0.00	0	0
Total LBK07 SPOT									0.00	0	0
Total For LBK07									0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.30600		100.27841			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK08/JIBAR On 30/10/2019 Spot Bond			100.00000	21.91788	100.00000	21.86421			0.00	0	0
Total LBK08/JIBAR SPOT									0.00	0	0
Total For LBK08/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK11 On 28/11/2019 Spot Bond			9.76500	104.00088	9.71500	104.08401			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK11/I/On 28/11/2019 Spot Bond			9.62000	104.32147	9.62000	104.29440			0.00	0	0
Total LBK11/R207 SPOT									0.00	0	0
Total For LBK11/R207									0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	101.95714	9.71000	101.93044			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	61.39272	100.00000	61.24235			0.00	0	0
Total LBK14U SPOT									0.00	0	0
Total For LBK14U									0.00	0	0
LBK15 On 12/10/2021 Spot Bond				100.80611		100.77678			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				101.82366		101.79829			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				101.25090		101.22548			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				101.18713		101.15890			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				101.16071		101.13662			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			8.74500	101.52421	8.73000	101.50434			0.00	0	3,260,000,000
Total LGL02 SPOT									0.00	0	3,260,000,000
Total For LGL02									0.00	0	3,260,000,000
LGL03 On 03/04/2018 Spot Bond			9.38500	99.28688	9.37000	99.27455			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			9.64500	100.80748	9.59500	100.91772			0.00	0	580,000,000
Total LGL04 SPOT									0.00	0	580,000,000
Total For LGL04									0.00	0	580,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL05 On 12/12/2021 Spot Bond				101.75829		101.54811			0.00	1,030,000,000	1,030,000,000
Total LGL05 SPOT									0.00	1,030,000,000	1,030,000,000
Total For LGL05									0.00	1,030,000,000	1,030,000,000
LGL06 On 04/10/2022 Spot Bond			9.99500	101.82368	9.93500	102.04429			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				101.36588		101.33936			0.00	0	500,000,000
Total LGL07 SPOT									0.00	0	500,000,000
Total For LGL07									0.00	0	500,000,000
LHL17 On 14/11/2018 Spot Bond				99.83257		99.79883			0.00	0	0
Total LHL17 SPOT									0.00	0	0
Total For LHL17									0.00	0	0
LHL18 On 14/11/2018 Spot Bond			12.97500	100.31752	12.94500	100.32288			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			13.76500	100.95166	13.71500	101.01864			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				101.55923		101.53272			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				99.82600		99.79093			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				104.02988		103.99870			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total LRFA1 SPOT									0.00	0	0
Total For LRFA1									0.00	0	0
LRFA2 On 17/11/2019 Spot Bond				99.70035		101.94308			0.00	0	0
Total LRFA2 SPOT									0.00	0	0
Total For LRFA2									0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total LRFB1 SPOT									0.00	0	0
Total For LRFB1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LRFB2 On 20/11/2019 Spot Bond				100.08807		102.46612			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				99.66278		102.18714			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				99.99993		99.97867			0.00	0	0
Total MAQ090 SPOT									0.00	0	0
Total For MAQ090									0.00	0	0
MAQ09 On 11/12/2017 Spot Bond				101.39836		101.37596			0.00	0	0
Total MAQ093 SPOT									0.00	0	0
Total For MAQ093									0.00	0	0
MAQ09 On 08/05/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total MAQ095 SPOT									0.00	0	0
Total For MAQ095									0.00	0	0
MAQ09 On 01/02/2018 Spot Bond				100.27446		100.24935			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				99.25133		99.23054			0.00	0	0
Total MAQ098 SPOT									0.00	0	0
Total For MAQ098									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total MAQ0A1 SPOT									0.00	0	0
Total For MAQ0A1									0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				101.51890		101.49742			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				101.24993		101.23163			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				101.30978		101.29061			0.00	0	0
Total MAQ0A4 SPOT									0.00	0	0
Total For MAQ0A4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MAQ0A On 28/02/2018 Spot Bond				101.46246		101.44145				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				101.47174		101.45059				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				101.42176		101.40122				0.00	0	0
Total MAQ0J2 SPOT										0.00	0	0
Total For MAQ0J2										0.00	0	0
MAQ10 On 19/05/2017 Spot Bond				99.81369		99.79299				0.00	0	0
Total MAQ100 SPOT										0.00	0	0
Total For MAQ100										0.00	0	0
MAQ10 On 17/08/2017 Spot Bond			100.00000	78.66379	100.00000	78.49462				0.00	0	0
Total MAQ101 SPOT										0.00	0	0
Total For MAQ101										0.00	0	0
MBF03 On 01/10/2017 Spot Bond				101.15016		101.12748				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF04 On 07/08/2017 Spot Bond				100.15046		100.13031				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				100.88978		100.86553				0.00	30,000,000	10,000,000
Total MBF045 SPOT										0.00	30,000,000	10,000,000
Total For MBF045										0.00	30,000,000	10,000,000
MBF04 On 17/08/2018 Spot Bond				100.24932		100.22736				0.00	40,000,000	10,000,000
Total MBF046 SPOT										0.00	40,000,000	10,000,000
Total For MBF046										0.00	40,000,000	10,000,000
MBF04 On 07/06/2019 Spot Bond				102.09682		102.07404				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				101.98591		101.96270				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				99.85558		99.83456				0.00	0	0
Total MBF050 SPOT										0.00	0	0
Total For MBF050										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF05 On 16/05/2019 Spot Bond				100.17110		100.14838				0.00	0	0
Total MBF051 SPOT										0.00	0	0
Total For MBF051										0.00	0	0
MBF05 On 16/05/2019 Spot Bond			100.00000	32.12980	100.00000	32.04935				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				100.98252		100.95960				0.00	0	0
Total MBF052 SPOT										0.00	0	0
Total For MBF052										0.00	0	0
MBF05 On 28/09/2019 Spot Bond				101.57760		101.55394				0.00	0	0
Total MBF053 SPOT										0.00	0	0
Total For MBF053										0.00	0	0
MBF05 On 27/03/2018 Spot Bond				100.99808		100.97536				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				101.04571		101.02190				0.00	0	0
Total MBF055 SPOT										0.00	0	0
Total For MBF055										0.00	0	0
MBLSA On 30/10/2017 Spot Bond			2.30000	98.14590	2.30000	98.14590				0.00	0	0
Total MBLSA2 SPOT										0.00	0	0
Total For MBLSA2										0.00	0	0
MBLSA On 11/12/2017 Spot Bond				96.56321		96.56321				0.00	0	0
Total MBLSA3 SPOT										0.00	0	0
Total For MBLSA3										0.00	0	0
MBP03 On 12/09/2019 Spot Bond				101.40967		101.38582				0.00	0	0
Total MBP035 SPOT										0.00	0	0
Total For MBP035										0.00	0	0
MBP03 On 11/04/2020 Spot Bond				100.69408		100.66969				0.00	0	0
Total MBP036 SPOT										0.00	0	0
Total For MBP036										0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000	86.78736	100.00000	86.58458				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	84.40302	100.00000	84.21119				0.00	0	0
Total MBP30U SPOT										0.00	0	0
Total For MBP30U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBP31 On 24/10/2017 Spot Bond			100.00000	84.42168	100.00000	84.22981				0.00	0	0
Total MBP31U SPOT										0.00	0	0
Total For MBP31U										0.00	0	0
MBP32 On 10/11/2017 Spot Bond			100.00000	81.45300	100.00000	66.44859				0.00	0	0
Total MBP32U SPOT										0.00	0	0
Total For MBP32U										0.00	0	0
MBP34 On 29/04/2018 Spot Bond				100.19172		100.16604				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			8.87500	100.86011	8.84500	100.88867				0.00	0	0
Total MBSA01 SPOT										0.00	0	0
Total For MBSA01										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.00000	102.40385	8.00000	102.38191				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			8.92500	100.56208	8.89500	100.59037				0.00	0	0
Total MBSA02 SPOT										0.00	0	0
Total For MBSA02										0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.91000	100.58818	8.91000	100.56422				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				103.06225		103.03707				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				103.17878		103.15261				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			8.89500	103.87433	8.86500	103.89496				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			9.54500	105.14679	9.49500	105.30656				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				101.21173		101.18816				0.00	0	0
Total MFS1A2 SPOT										0.00	0	0
Total For MFS1A2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1B On 20/09/2019 Spot Bond			9.56500	102.84572	9.51500	102.92498			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			9.34500	103.83423	9.33000	103.80873			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				100.73785		100.71291			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			9.42000	103.49760	9.37000	103.63260			0.00	0	400,000,000
Total MMIG02 SPOT									0.00	0	400,000,000
Total For MMIG02									0.00	0	400,000,000
MMIG0 On 01/06/2025 Spot Bond				101.33095		101.30425			0.00	1,140,000,000	570,000,000
Total MMIG03 SPOT									0.00	1,140,000,000	570,000,000
Total For MMIG03									0.00	1,140,000,000	570,000,000
MMIG0 On 12/08/2030 Spot Bond			11.53000	101.47172	11.48000	101.70071		9,915,800,000,000.00	860,000,000	430,000,000	
Total MMIG04 SPOT								9,915,800,000,000.00	860,000,000	430,000,000	
Total For MMIG04								9,915,800,000,000.00	860,000,000	430,000,000	
MMIG0 On 12/08/2017 Spot Bond			10.59500	103.62302	10.53500	103.83298			0.00	0	1,910,000,000
Total MMIG05 SPOT									0.00	0	1,910,000,000
Total For MMIG05									0.00	0	1,910,000,000
MQB02 On 31/05/2017 Spot Bond			9.04500	103.70283	9.03000	103.67820			0.00	0	0
Total MQB02 SPOT									0.00	0	0
Total For MQB02									0.00	0	0
MTN04 On 13/07/2017 Spot Bond			9.04500	103.42471	9.03000	103.40221			0.00	0	0
Total MTN04 SPOT									0.00	0	0
Total For MTN04									0.00	0	0
MTN08 On 19/04/2019 Spot Bond			100.00000	29.68630	100.00000	29.61359			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	29.10349	100.00000	29.03907			0.00	0	0
Total MTN09U SPOT									0.00	0	0
Total For MTN09U									0.00	0	0
MWA1L On 18/10/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total MWA1U SPOT									0.00	0	0
Total For MWA1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MWAR(On 22/11/2019 Spot Bond				101.98159		101.95530			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	11.77819	100.89771	11.74847			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	11.88990	100.61875	11.85996			0.00	0	0
Total N4A302 SPOT									0.00	0	0
Total For N4A302									0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A305 SPOT									0.00	0	0
Total For N4A305									0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A308 SPOT									0.00	0	0
Total For N4A308									0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A311 SPOT									0.00	0	0
Total For N4A311									0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A405 SPOT									0.00	0	0
Total For N4A405									0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A408 SPOT									0.00	0	0
Total For N4A408									0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A411 SPOT									0.00	0	0
Total For N4A411									0.00	0	0
N5C23 On 20/06/2023 Spot Bond				101.24630		101.22205			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				101.39692		101.36967			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				110.86687		110.84905			0.00	0	0
Total N5E23 SPOT									0.00	0	0
Total For N5E23									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N5F23L On 20/06/2023 Spot Bond			100.00000	12.29004	100.00000	12.26026			0.00	0	0
Total N5F23U SPOT									0.00	0	0
Total For N5F23U									0.00	0	0
N5G23L On 20/06/2023 Spot Bond			100.00000	13.13559	100.00000	13.10377			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			10.44500	90.80023	10.38500	91.00810		7,415,950,000,000.00		710,000,000	950,000,000
Total NAM01 SPOT								7,415,950,000,000.00		710,000,000	950,000,000
Total For NAM01								7,415,950,000,000.00		710,000,000	950,000,000
NAM02 On 29/06/2020 Spot Bond			9.37000	104.05716	9.32000	104.16506			0.00	0	0
Total NAM02 SPOT									0.00	0	0
Total For NAM02									0.00	0	0
NAM03 On 01/08/2023 Spot Bond			9.89500	103.44710	9.83500	103.69570			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			10.53000	102.69548	10.48000	102.95760			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			8.75500	104.50213	8.70500	104.62792		405,356,500,000.00		46,300,000	46,300,000
Total NBK11A SPOT								405,356,500,000.00		46,300,000	46,300,000
Total For NBK11A								405,356,500,000.00		46,300,000	46,300,000
NBK12/ On 19/03/2021 Spot Bond			9.43000	101.14495	9.38000	101.27849			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			9.38000	101.30372	9.38000	101.27849			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			9.54500	102.26768	9.48500	102.54129			0.00	0	6,800,000
Total NBK13A SPOT									0.00	0	6,800,000
Total For NBK13A									0.00	0	6,800,000
NBK14/ On 25/06/2021 Spot Bond			9.02000	104.36497	8.97000	104.51017		123,574,000,000.00		13,700,000	27,400,000
Total NBK14A SPOT								123,574,000,000.00		13,700,000	27,400,000
Total For NBK14A								123,574,000,000.00		13,700,000	27,400,000
NBK15/ On 11/02/2022 Spot Bond			9.47000	99.55474	9.42000	99.71472			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK15I On 27/08/2017 Spot Bond				101.86460		101.84250			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			10.43000	97.05935	10.38000	97.28540		9,595,600,000,000.00		920,000,000	1,320,000,000
Total NBK16A SPOT								9,595,600,000,000.00		920,000,000	1,320,000,000
Total For NBK16A								9,595,600,000,000.00		920,000,000	1,320,000,000
NBK17/ On 22/04/2026 Spot Bond			10.78000	95.78664	10.73000	96.03341		0.00		0	2,210,000,000
Total NBK17A SPOT								0.00		0	2,210,000,000
Total For NBK17A								0.00		0	2,210,000,000
NBK18/ On 01/06/2020 Spot Bond			9.19500	104.22924	9.14500	104.33470		0.00		0	0
Total NBK18A SPOT								0.00		0	0
Total For NBK18A								0.00		0	0
NBK19/ On 01/06/2022 Spot Bond			9.62000	104.30393	9.57000	104.47417		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				101.02585		101.00349		0.00		0	0
Total NBK19B SPOT								0.00		0	0
Total For NBK19B								0.00		0	0
NBK19I On 26/06/2017 Spot Bond			100.00000	90.42122	100.00000	90.20228		0.00		0	0
Total NBK19B/JIBAR SPOT								0.00		0	0
Total For NBK19B/JIBAR								0.00		0	0
NBK20/ On 01/06/2026 Spot Bond			10.52000	103.61945	10.47000	103.87673		0.00		0	2,090,000,000
Total NBK20A SPOT								0.00		0	2,090,000,000
Total For NBK20A								0.00		0	2,090,000,000
NBK20I On 25/06/2021 Spot Bond				99.17688		99.15108		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			11.18000	99.86862	11.13000	100.13228		0.00		0	970,000,000
Total NBK21A SPOT								0.00		0	970,000,000
Total For NBK21A								0.00		0	970,000,000
NBK21I On 10/11/2017 Spot Bond				100.10747		100.08633		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			9.88500	105.55217	9.82500	105.77660		0.00		0	0
Total NBK22A SPOT								0.00		0	0
Total For NBK22A								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK22I On 12/02/2018 Spot Bond				100.13843		100.11684				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			10.38000	106.76869	10.33000	107.02103				0.00	0	0
Total NBK23A SPOT										0.00	0	0
Total For NBK23A										0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.07637		100.05374				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24/ On 19/11/2027 Spot Bond			10.93000	105.21953	10.88000	105.49761				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				99.97691		99.95396				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25/ On 17/02/2023 Spot Bond			9.78500	106.17419	9.72500	106.41309				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				99.89715		99.87282				0.00	11,040,000,000	5,520,000,000
Total NBK25B SPOT										0.00	11,040,000,000	5,520,000,000
Total For NBK25B										0.00	11,040,000,000	5,520,000,000
NBK26/ On 10/05/2023 Spot Bond			100.00000	11.36842	100.00000	11.34298				0.00	0	0
Total NBK26A SPOT										0.00	0	0
Total For NBK26A										0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.42047		100.39284				0.00	2,000,000,000	1,000,000,000
Total NBK26B SPOT										0.00	2,000,000,000	1,000,000,000
Total For NBK26B										0.00	2,000,000,000	1,000,000,000
NBK27/ On 10/05/2026 Spot Bond			10.17000	105.69005	10.12000	105.96311				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				101.96643		101.94378				0.00	0	0
Total NBK27B SPOT										0.00	0	0
Total For NBK27B										0.00	0	0
NBK28/ On 02/08/2023 Spot Bond			9.79500	103.63793	9.73500	103.88806				0.00	0	0
Total NBK28A SPOT										0.00	0	0
Total For NBK28A										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK28I On 19/11/2020 Spot Bond				101.92797		101.90403			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			10.43000	103.24693	10.38000	103.51129			0.00	0	0
Total NBK29A SPOT									0.00	0	0
Total For NBK29A									0.00	0	0
NBK29I On 18/02/2019 Spot Bond				102.18360		102.16040			0.00	0	0
Total NBK29B SPOT									0.00	0	0
Total For NBK29B									0.00	0	0
NBK30I On 20/02/2024 Spot Bond			9.58500	102.14098	9.52500	102.40975			0.00	0	0
Total NBK30A SPOT									0.00	0	0
Total For NBK30A									0.00	0	0
NBK30I On 18/02/2021 Spot Bond				101.98130		101.95672			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				102.09086		102.06479			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				101.74110		101.71726			0.00	0	0
Total NBK32B SPOT									0.00	0	0
Total For NBK32B									0.00	0	0
NBK33I On 10/05/2019 Spot Bond				100.22749		100.20519			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				99.99982		99.97628			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				99.99979		99.97571			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				99.99957		99.97483			0.00	0	0
Total NBK36B SPOT									0.00	0	0
Total For NBK36B									0.00	0	0
NBK37I On 02/08/2019 Spot Bond				100.23417		100.20783			0.00	0	0
Total NBK37B SPOT									0.00	0	0
Total For NBK37B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK38I On 02/08/2021 Spot Bond				100.20137		100.17404			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			8.49500	107.90131	8.46500	107.94176			0.00	0	370,000,000
Total NBK3A SPOT									0.00	0	370,000,000
Total For NBK3A									0.00	0	370,000,000
NBK3A On 09/09/2019 Spot Bond			100.00000	26.43455	100.00000	26.37636			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			11.30500	44.93714	11.25500	45.07502			0.00	0	0
Total NBK4 SPOT									0.00	0	0
Total For NBK4									0.00	0	0
NBK40I On 31/07/2026 Spot Bond				100.31539		100.28698			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				101.97168		101.94845			0.00	0	0
Total NBK41B SPOT									0.00	0	0
Total For NBK41B									0.00	0	0
NBK42I On 21/02/2022 Spot Bond				101.92936		101.90529			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				101.98337		101.95861			0.00	4,500,000,000	2,250,000,000
Total NBK43B SPOT									0.00	4,500,000,000	2,250,000,000
Total For NBK43B									0.00	4,500,000,000	2,250,000,000
NBK7B On 19/04/2020 Spot Bond				100.55415		100.52671			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				99.88092		99.85680			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				101.25665		101.23220			0.00	0	0
Total NCLN75 SPOT									0.00	0	0
Total For NCLN75									0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.88807		100.86288			0.00	0	0
Total NCLN77 SPOT									0.00	0	0
Total For NCLN77									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN8: On 20/03/2024 Spot Bond				101.31535		101.28972			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	8.03601	100.00000	8.01655			0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			100.00000	9.98249	100.00000	9.95831			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			10.47500	102.33975	10.42500	102.55373			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				101.30844		101.28295			0.00	0	0
Total NCLN84 SPOT									0.00	0	0
Total For NCLN84									0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			10.51000	101.33091	10.46000	101.54328			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				101.31535		101.28972			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				101.32630		101.30045			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				101.34011		101.31399			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				101.69749		101.67328			0.00	0	0
Total NCLN92 SPOT									0.00	0	0
Total For NCLN92									0.00	0	0
NCLN9: On 09/04/2018 Spot Bond				100.75036		100.72494			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				101.22504		101.19941			0.00	0	0
Total NCLN94 SPOT									0.00	0	0
Total For NCLN94									0.00	0	0
NCLN9: On 08/10/2018 Spot Bond				100.75040		100.72499			0.00	0	0
Total NCLN95 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN95										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	14.23005	100.00000	14.19557				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	1.53971	100.00000	1.53666				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				101.26863		101.24101				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				101.85898		101.83196				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2024 Spot Bond			9.47500	102.63799	9.44500	102.66413				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				99.11941		99.08911				0.00	0	810,000,000
Total NED16 SPOT										0.00	0	810,000,000
Total For NED16										0.00	0	810,000,000
NED17 On 14/10/2024 Spot Bond				100.62095		100.59222				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2025 Spot Bond				100.61891		100.58999				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				101.11298		101.08274				0.00	3,820,000,000	1,910,000,000
Total NED19 SPOT										0.00	3,820,000,000	1,910,000,000
Total For NED19										0.00	3,820,000,000	1,910,000,000
NED20 On 01/07/2020 Spot Bond			10.96500	104.83723	10.91500	104.93736				0.00	0	1,990,000,000
Total NED20 SPOT										0.00	0	1,990,000,000
Total For NED20										0.00	0	1,990,000,000
NED9 On 06/07/2017 Spot Bond				100.74521		100.72308				0.00	0	0
Total NED9 SPOT										0.00	0	0
Total For NED9										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			9.44500	107.39761	9.44500	114.87417				0.00	0	0
Total NEDH1A SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NEDH1A									0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NEDH1B SPOT									0.00	0	0
Total For NEDH1B									0.00	0	0
NEDT1.On 21/05/2021 Spot Bond				105.36769		105.33053			0.00	12,360,000,000	6,180,000,000
Total NEDT1A SPOT									0.00	12,360,000,000	6,180,000,000
Total For NEDT1A									0.00	12,360,000,000	6,180,000,000
NEDT1 On 26/11/2021 Spot Bond				102.68270		102.64550			0.00	1,700,000,000	850,000,000
Total NEDT1B SPOT									0.00	1,700,000,000	850,000,000
Total For NEDT1B									0.00	1,700,000,000	850,000,000
NET50 On 08/08/2017 Spot Bond				102.10415		102.08128			0.00	0	0
Total NET50 SPOT									0.00	0	0
Total For NET50									0.00	0	0
NGL01 On 22/09/2021 Spot Bond				102.73260		102.70260			0.00	5,380,000,000	2,690,000,000
Total NGL01 SPOT									0.00	5,380,000,000	2,690,000,000
Total For NGL01									0.00	5,380,000,000	2,690,000,000
NGL02 On 15/03/2022 Spot Bond				101.93436		101.90412			0.00	11,960,000,000	5,980,000,000
Total NGL02 SPOT									0.00	11,960,000,000	5,980,000,000
Total For NGL02									0.00	11,960,000,000	5,980,000,000
NHM00 On 25/11/2020 Spot Bond			10.00000	107.74000	10.00000	107.71200			0.00	0	0
Total NHM001/JIBAR SPOT									0.00	0	0
Total For NHM001/JIBAR									0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	99.92785	13.50000	99.89179			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				101.89206		101.86097			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			3.12000	120.78377	3.12000	120.73098			0.00	0	0
Total NILB11 SPOT									0.00	0	0
Total For NILB11									0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	168.86795	3.45000	168.79270			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			3.51000	117.52756	3.51000	117.47495			0.00	0	0
Total NILB13 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			3.79000	160.28551	3.79000	160.21273				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			3.86000	159.25106	3.86000	159.17844				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			3.75000	80.24966	3.69000	80.96966				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			8.61500	104.73600	8.56500	104.85125				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.24500	105.37048	9.19500	105.47702				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				101.78636		101.76356				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				101.75481		101.73243				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				101.73985		101.71597				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				101.87045		101.84566				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				101.75927		101.73597				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			9.44500	105.40404	9.39500	105.50957				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				101.86688		101.84379				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				101.79689		101.77395				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				101.93770		101.91290				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.64500	105.43763	9.59500	105.54217				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				101.83895		101.81546				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				101.84949		101.82585				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				102.02811		102.00211				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				102.23830		102.20951				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				101.88102		101.85698				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				102.13880		102.11038				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			8.65500	110.54070	8.62500	110.55947				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			9.42000	112.21500	9.37000	112.41307				0.00	0	400,000,000
Total NRA022 SPOT										0.00	0	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NRA022									0.00	0	400,000,000
NRA02: On 31/05/2023 Spot Bond			2.78000	182.80885	2.78000	182.73072			0.00	0	9,700,000,000
Total NRA023 SPOT									0.00	0	9,700,000,000
Total For NRA023									0.00	0	9,700,000,000
NRA02: On 30/11/2028 Spot Bond			11.23000	111.91471	11.18000	112.21624			0.00	0	5,540,000,000
Total NRA028 SPOT									0.00	0	5,540,000,000
Total For NRA028									0.00	0	5,540,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	17.54259	100.00000	17.50356			0.00	0	0
Total NRA028/R186 SPOT									0.00	0	0
Total For NRA028/R186									0.00	0	0
NTC16 On 22/03/2018 Spot Bond				101.34474		101.32051			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				102.33140		102.30826			0.00	0	0
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0
NTC19 On 27/07/2020 Spot Bond				100.30808		100.28094			0.00	1,960,000,000	980,000,000
Total NTC19 SPOT									0.00	1,960,000,000	980,000,000
Total For NTC19									0.00	1,960,000,000	980,000,000
NYT13U On 28/05/2020 Spot Bond			100.00000	23.64716	100.00000	23.58795			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				102.00111		101.97529			0.00	0	0
Total OML02 SPOT									0.00	0	0
Total For OML02									0.00	0	0
OML03 On 27/11/2019 Spot Bond			9.76500	103.05743	9.71500	103.14012			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				101.48120		101.45492			0.00	300,000,000	150,000,000
Total OML04 SPOT									0.00	300,000,000	150,000,000
Total For OML04									0.00	300,000,000	150,000,000
OML05 On 19/03/2025 Spot Bond			9.95000	100.89234	9.90000	100.98748			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			10.72500	99.92787	10.66500	100.12062			0.00	0	1,500,000,000
Total OML06 SPOT									0.00	0	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For OML06									0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			11.63000	98.10007	11.58000	98.31781			5,582,400,000,000.00	480,000,000	1,300,000,000
Total OML07 SPOT									5,582,400,000,000.00	480,000,000	1,300,000,000
Total For OML07									5,582,400,000,000.00	480,000,000	1,300,000,000
OML08 On 14/09/2025 Spot Bond				101.79403		101.76819			0.00	2,820,000,000	1,410,000,000
Total OML08 SPOT									0.00	2,820,000,000	1,410,000,000
Total For OML08									0.00	2,820,000,000	1,410,000,000
OML09 On 14/09/2022 Spot Bond			10.71500	102.39628	10.65500	102.60843			0.00	0	1,000,000,000
Total OML09 SPOT									0.00	0	1,000,000,000
Total For OML09									0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			11.63000	100.25359	11.58000	100.48337			0.00	0	940,000,000
Total OML10 SPOT									0.00	0	940,000,000
Total For OML10									0.00	0	940,000,000
PMM12 On 25/11/2020 Spot Bond			10.00000	107.74000	10.00000	107.71200			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				101.40533		101.38087			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				101.52698		101.50366			0.00	0	0
Total PMM30 SPOT									0.00	0	0
Total For PMM30									0.00	0	0
PMM32 On 25/05/2017 Spot Bond				101.63590		101.61275			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				101.56490		101.54181			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				101.05121		101.02638			0.00	0	0
Total PMM34 SPOT									0.00	0	0
Total For PMM34									0.00	0	0
PMM35 On 06/11/2017 Spot Bond				100.13439		100.11197			0.00	0	0
Total PMM35 SPOT									0.00	0	0
Total For PMM35									0.00	0	0
PMM36 On 04/05/2018 Spot Bond				100.14342		100.11716			0.00	0	0
Total PMM36 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PMM36										0.00	0	0
PPC00: On 31/12/2018 Spot Bond				97.27953		97.24914				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				96.90838		96.87828				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PPC00: On 30/06/2021 Spot Bond			10.01500	101.83597	10.01500	101.81750				0.00	0	0
Total PPC004 SPOT										0.00	0	0
Total For PPC004										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total PRE1A1 SPOT										0.00	0	0
Total For PRE1A1										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.38876		100.36335				0.00	0	0
Total PRE1A3 SPOT										0.00	0	0
Total For PRE1A3										0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.29793		100.27162				0.00	0	0
Total PRE1B1 SPOT										0.00	0	0
Total For PRE1B1										0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.32551		100.29690				0.00	0	0
Total PRE1C1 SPOT										0.00	0	0
Total For PRE1C1										0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.33192		100.30276				0.00	0	0
Total PRE1D1 SPOT										0.00	0	0
Total For PRE1D1										0.00	0	0
PRE2A On 20/02/2022 Spot Bond				100.88843		100.86507				0.00	0	0
Total PRE2A1 SPOT										0.00	0	0
Total For PRE2A1										0.00	0	0
PRE2A On 20/02/2022 Spot Bond				100.92987		100.90542				0.00	0	0
Total PRE2A2 SPOT										0.00	0	0
Total For PRE2A2										0.00	0	0
PRE2A On 20/02/2022 Spot Bond				100.96605		100.94064				0.00	0	0
Total PRE2A3 SPOT										0.00	0	0
Total For PRE2A3										0.00	0	0
PRE2B On 20/02/2022 Spot Bond				101.03815		101.01084				0.00	0	0
Total PRE2B1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For PRE2B1									0.00	0	0
PRE2C On 20/02/2022 Spot Bond				101.04843		101.02084			0.00	0	0
Total PRE2C1 SPOT									0.00	0	0
Total For PRE2C1									0.00	0	0
PRE2D On 20/02/2022 Spot Bond				101.05869		101.03084			0.00	0	0
Total PRE2D1 SPOT									0.00	0	0
Total For PRE2D1									0.00	0	0
R186 On 21/12/2026 Spot Bond			8.73000	115.37813	8.68000	115.69683		496,034,378,042,000.00	2,576,865,335,400	589,541,707,700	
Total R186 SPOT								16,034,378,042,000.00	576,865,335,400	589,541,707,700	
Total For R186								16,034,378,042,000.00	576,865,335,400	589,541,707,700	
R197 On 07/12/2023 Spot Bond			2.28000	298.76430	2.28000	298.64066		10,224,949,104,000.00	4,484,626,800	32,236,785,600	
Total R197 SPOT								10,224,949,104,000.00	4,484,626,800	32,236,785,600	
Total For R197								10,224,949,104,000.00	4,484,626,800	32,236,785,600	
R202 On 07/12/2033 Spot Bond			2.29000	243.63393	2.29000	243.53302		283,549,090,415,000.00	123,820,563,500	345,757,564,500	
Total R202 SPOT								13,549,090,415,000.00	123,820,563,500	345,757,564,500	
Total For R202								13,549,090,415,000.00	123,820,563,500	345,757,564,500	
R2023 On 28/02/2023 Spot Bond			8.14500	99.67779	8.08500	99.92711		018,064,556,687,500.00	247,767,287,500	559,533,471,000	
Total R2023 SPOT								18,064,556,687,500.00	247,767,287,500	559,533,471,000	
Total For R2023								18,064,556,687,500.00	247,767,287,500	559,533,471,000	
R203 On 15/09/2017 Spot Bond			7.48500	101.46175	7.47000	101.44672		454,189,850,850,000.00	461,481,610,000	636,652,380,700	
Total R203 SPOT								14,189,850,850,000.00	461,481,610,000	636,652,380,700	
Total For R203								14,189,850,850,000.00	461,481,610,000	636,652,380,700	
R2030 On 31/01/2030 Spot Bond			9.16000	93.55263	9.11500	93.84438		337,344,652,564,000.00	691,849,852,900	706,296,530,100	
Total R2030 SPOT								17,344,652,564,000.00	691,849,852,900	706,296,530,100	
Total For R2030								17,344,652,564,000.00	691,849,852,900	706,296,530,100	
R2032 On 31/03/2032 Spot Bond			9.32000	92.36210	9.28000	92.63880		954,516,976,312,000.00	424,304,396,600	419,152,222,300	
Total R2032 SPOT								14,516,976,312,000.00	424,304,396,600	419,152,222,300	
Total For R2032								14,516,976,312,000.00	424,304,396,600	419,152,222,300	
R2035 On 28/02/2035 Spot Bond			9.50000	96.36904	9.45500	96.71336		392,523,196,500,000.00	251,844,547,000	286,098,275,900	
Total R2035 SPOT								12,523,196,500,000.00	251,844,547,000	286,098,275,900	
Total For R2035								12,523,196,500,000.00	251,844,547,000	286,098,275,900	
R2037 On 31/01/2037 Spot Bond			9.57500	92.84698	9.53500	93.14963		003,027,782,810,000.00	1,149,141,282,800	595,698,226,200	
Total R2037 SPOT								13,027,782,810,000.00	149,141,282,800	595,698,226,200	
Total For R2037								13,027,782,810,000.00	149,141,282,800	595,698,226,200	
R204 On 21/12/2018 Spot Bond			7.47500	103.84900	7.44500	103.87332		600,499,195,880,000.00	214,113,604,800	331,634,822,800	
Total R204 SPOT								10,499,195,880,000.00	214,113,604,800	331,634,822,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R204									10,499,195,880,000.00	214,113,604,800	331,634,822,800
R2040 On 31/01/2040 Spot Bond			9.67000	96.31651	9.62500	96.68322			573,148,080,772,000.00	369,508,591,600	428,096,649,800
Total R2040 SPOT									3,148,080,772,000.00	369,508,591,600	428,096,649,800
Total For R2040									7,351,113,852,772,000.00	589,017,183,200	759,733,472,600
R2044 On 31/01/2044 Spot Bond			9.73000	93.09021	9.69000	93.41566			528,938,055,600,000.00	1,184,885,720,000	878,239,288,600
Total R2044 SPOT									8,938,055,600,000.00	184,885,720,000	378,239,288,600
Total For R2044									16,289,169,372,772,000.00	773,902,903,200	1,137,972,761,200
R2048 On 28/02/2048 Spot Bond			9.71500	92.26494	9.68000	92.55472			664,957,041,537,500.00	1,715,384,152,500	1,531,772,687,300
Total R2048 SPOT									14,957,041,537,500.00	715,384,152,500	531,772,687,300
Total For R2048									25,916,210,910,272,000.00	1,489,287,075,700	1,669,745,448,600
R207 On 15/01/2020 Spot Bond			7.56500	101.53559	7.51500	101.63386			012,899,930,270,000.00	927,019,158,000	487,250,447,900
Total R207 SPOT									12,899,930,270,000.00	927,019,158,000	487,250,447,900
Total For R207									12,899,930,270,000.00	927,019,158,000	487,250,447,900
R208 On 31/03/2021 Spot Bond			7.72000	97.51964	7.67000	97.66185			729,592,598,040,000.00	742,175,207,000	624,417,552,800
Total R208 SPOT									19,592,598,040,000.00	742,175,207,000	624,417,552,800
Total For R208									19,592,598,040,000.00	742,175,207,000	624,417,552,800
R209 On 31/03/2036 Spot Bond			9.46500	72.62396	9.42000	72.91395			148,940,289,581,500.00	1,177,912,339,100	904,149,342,100
Total R209 SPOT									18,940,289,581,500.00	177,912,339,100	304,149,342,100
Total For R209									18,940,289,581,500.00	177,912,339,100	304,149,342,100
R210 On 31/03/2028 Spot Bond			2.30000	184.24374	2.30000	184.16744			620,327,480,000.00	269,707,600	134,435,065,300
Total R210 SPOT									620,327,480,000.00	269,707,600	134,435,065,300
Total For R210									620,327,480,000.00	269,707,600	134,435,065,300
R212 On 31/01/2022 Spot Bond			2.20000	148.68086	2.19000	148.68487			14,841,809,840,000.00	6,746,277,200	153,785,961,200
Total R212 SPOT									14,841,809,840,000.00	6,746,277,200	153,785,961,200
Total For R212									14,841,809,840,000.00	6,746,277,200	153,785,961,200
R213 On 28/02/2031 Spot Bond			9.20000	84.32580	9.15500	84.61179			652,018,928,880,000.00	505,654,231,400	518,192,810,000
Total R213 SPOT									12,018,928,880,000.00	505,654,231,400	518,192,810,000
Total For R213									12,018,928,880,000.00	505,654,231,400	518,192,810,000
R214 On 28/02/2041 Spot Bond			9.62500	72.23184	9.58500	72.49657			628,336,914,162,500.00	480,866,172,900	877,815,949,200
Total R214 SPOT									18,336,914,162,500.00	480,866,172,900	377,815,949,200
Total For R214									18,336,914,162,500.00	480,866,172,900	377,815,949,200
R337C On 21/06/2020 Spot Bond			8.54000	77.06428	8.54000	77.04658			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	48.75754	9.05000	48.74568			0.00	0	0
Total R347C SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R347C									0.00	0	0
RCG01 On 24/10/2019 Spot Bond				100.40105		100.37465			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RCG01 On 24/10/2017 Spot Bond				100.37266		100.34804			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				101.59281		101.56395			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				102.01253		101.98703			0.00	0	0
Total RCSB07 SPOT									0.00	0	0
Total For RCSB07									0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	82.95455	100.00000	82.76644			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	61.16394	100.00000	61.01414			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	94.32223	100.00000	94.08523			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	11.28345	100.00000	11.25183			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	61.38611	100.00000	61.22782			0.00	0	100,000,000
Total RDF03U SPOT									0.00	0	100,000,000
Total For RDF03U									0.00	0	100,000,000
RDF04 On 04/10/2018 Spot Bond			100.00000	40.98956	100.00000	40.88387			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	15.78379	100.00000	15.74309			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				101.43344		101.40917			0.00	0	0
Total RDFB02 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDFB02										0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				102.11773		102.09515				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				101.82705		101.80164				0.00	1,620,000,000	810,000,000
Total RDFB05 SPOT										0.00	1,620,000,000	810,000,000
Total For RDFB05										0.00	1,620,000,000	810,000,000
RDFB0 On 22/03/2019 Spot Bond				101.93947		101.91487				0.00	0	0
Total RDFB06 SPOT										0.00	0	0
Total For RDFB06										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond			100.00000	31.90239	100.00000	31.82511				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				101.23089		101.20622				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				101.13434		101.10882				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				101.74427		101.71937				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				101.08145		101.05681				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				101.10636		101.08116				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFC3 On 02/06/2017 Spot Bond				101.61286		101.58990				0.00	0	0
Total RDFC33 SPOT										0.00	0	0
Total For RDFC33										0.00	0	0
RDFC3 On 07/07/2017 Spot Bond				100.28561		100.26035				0.00	0	0
Total RDFC34 SPOT										0.00	0	0
Total For RDFC34										0.00	0	0
RDFC3 On 05/10/2017 Spot Bond				100.82168		100.79802				0.00	0	0
Total RDFC35 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDFC35										0.00	0	0
RDFC3 On 22/09/2017 Spot Bond				101.08512		101.06297				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				102.06664		102.04200				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	47.32626	100.00000	47.20774				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				102.00126		101.97595				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				99.79351		99.77062				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				101.14739		101.11434				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				101.20840		101.17357				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				101.44770		101.40594				0.00	0	0
Total RED203 SPOT										0.00	0	0
Total For RED203										0.00	0	0
RED20: On 05/01/2020 Spot Bond				101.19371		101.15929				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				101.78936		101.75687				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RES011 On 02/03/2018 Spot Bond			100.00000	64.91192	100.00000	64.75467				0.00	0	0
Total RES01U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RES01U										0.00	0	0
RES02I On 02/03/2019 Spot Bond			100.00000	31.93911	100.00000	31.86174				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	18.47567	100.00000	18.43091				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	13.05596	100.00000	13.02433				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.10200		100.07934				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.02303		100.09242				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				101.60528		101.58071				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.54780		100.52223				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				101.80575		101.78101				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				101.82932		101.80425				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES36 On 21/10/2019 Spot Bond				100.48273		100.45618				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				102.70495		102.68202				0.00	0	0
Total RES37 SPOT										0.00	0	0
Total For RES37										0.00	0	0
RES38 On 01/08/2020 Spot Bond				100.20334		100.17596				0.00	0	0
Total RES38 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RES38										0.00	0	0
RES39I On 03/05/2018 Spot Bond			100.00000	49.79198	100.00000	49.63652				0.00	0	0
Total RES39U SPOT										0.00	0	0
Total For RES39U										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP014 On 27/09/2019 Spot Bond				79.64891		79.59031				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	104.43192	12.35000	104.39736				0.00	0	0
Total RP018 SPOT										0.00	0	0
Total For RP018										0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	21.83013	100.00000	21.77547				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RPP011 On 31/08/2018 Spot Bond			100.00000	38.99968	100.00000	38.90417				0.00	0	0
Total RPP011U SPOT										0.00	0	0
Total For RPP011U										0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	19.69528	100.00000	19.62337				0.00	0	0
Total RPP081U SPOT										0.00	0	0
Total For RPP081U										0.00	0	0
RPS001 On 16/11/2022 Spot Bond				99.70689		99.65820				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				46.11469		46.02881				0.00	0	0
Total RPS002 SPOT										0.00	0	0
Total For RPS002										0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.40000	102.35147	9.35000	102.48975				0.00	0	16,600,000
Total RW21 SPOT										0.00	0	16,600,000
Total For RW21										0.00	0	16,600,000
RW23 On 10/12/2023 Spot Bond			9.82500	102.42759	9.76500	102.68452				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			10.91000	99.91574	10.86500	100.17029				0.00	0	0
Total RW28 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RW28									0.00	0	0
S1327L On 02/08/2017 Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0
Total S1327U SPOT									0.00	0	0
Total For S1327U									0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	107.74000	10.00000	107.71200			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			8.46500	104.87639	8.45000	104.86066		3,386,000,000,000.00	400,000,000	200,000,000	
Total SBK14 SPOT								3,386,000,000,000.00	400,000,000	200,000,000	
Total For SBK14								3,386,000,000,000.00	400,000,000	200,000,000	
SBK15 On 23/01/2022 Spot Bond			100.00000		0.00000	100.00000			0.00	0	0
Total SBK15 SPOT									0.00	0	0
Total For SBK15									0.00	0	0
SBK16 On 15/03/2023 Spot Bond				101.70264		101.67766			0.00	1,560,000,000	780,000,000
Total SBK16 SPOT									0.00	1,560,000,000	780,000,000
Total For SBK16									0.00	1,560,000,000	780,000,000
SBK17 On 30/07/2024 Spot Bond				98.73837		98.70823			0.00	3,720,000,000	1,890,000,000
Total SBK17 SPOT									0.00	3,720,000,000	1,890,000,000
Total For SBK17									0.00	3,720,000,000	1,890,000,000
SBK18 On 24/10/2020 Spot Bond				98.84031		98.81048			0.00	6,680,000,000	3,840,000,000
Total SBK18 SPOT									0.00	6,680,000,000	3,840,000,000
Total For SBK18									0.00	6,680,000,000	3,840,000,000
SBK19 On 24/10/2019 Spot Bond				100.42468		100.39679			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				103.37238		103.34437			0.00	3,970,000,000	2,000,000,000
Total SBK20 SPOT									0.00	3,970,000,000	2,000,000,000
Total For SBK20									0.00	3,970,000,000	2,000,000,000
SBK21 On 28/01/2025 Spot Bond				100.00343		100.08865			0.00	200,000,000	100,000,000
Total SBK21 SPOT									0.00	200,000,000	100,000,000
Total For SBK21									0.00	200,000,000	100,000,000
SBK22 On 28/05/2025 Spot Bond				102.24311		102.21370			0.00	5,740,000,000	3,770,000,000
Total SBK22 SPOT									0.00	5,740,000,000	3,770,000,000
Total For SBK22									0.00	5,740,000,000	3,770,000,000
SBK23 On 28/05/2022 Spot Bond			11.49500	105.43450	11.53500	105.25167		67,820,500,000,000.00	5,900,000,000	4,860,000,000	
Total SBK23 SPOT								67,820,500,000,000.00	5,900,000,000	4,860,000,000	

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 SBK23										7,820,500,000,000.00	5,900,000,000	4,860,000,000
SBK24 On 19/10/2025 Spot Bond				102.06704		102.03735				0.00	0	0
Total SBK24 SPOT										0.00	0	0
Total For SBK24										0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	11.40393	100.00000	11.37600				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				102.06631		102.03504				0.00	9,160,000,000	4,580,000,000
Total SBK25 SPOT										0.00	9,160,000,000	4,580,000,000
Total For SBK25										0.00	9,160,000,000	4,580,000,000
SBK26 On 25/04/2021 Spot Bond			11.46000	102.94839	11.41000	103.07541				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			8.82500	100.30910	8.79500	100.31139				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			8.88500	100.97867	8.87000	100.96003				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				101.44246		101.41953				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			8.07000	101.42274	8.05500	101.40647				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				101.58427		101.56069				0.00	0	0
Total SBS16 SPOT										0.00	0	0
Total For SBS16										0.00	0	0
SBS18 On 23/06/2018 Spot Bond				102.13210		102.10798				0.00	0	0
Total SBS18 SPOT										0.00	0	0
Total For SBS18										0.00	0	0
SBS19 On 23/06/2021 Spot Bond			9.02000	107.75870	8.97000	107.90605				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			10.03000	99.98152	9.98000	100.24750				0.00	0	0
Total SBS20 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond				101.34283		101.32053			0.00	3,680,000,000	1,840,000,000
Total SBS21 SPOT									0.00	3,680,000,000	1,840,000,000
Total For SBS21									0.00	3,680,000,000	1,840,000,000
SBS23 On 23/05/2017 Spot Bond				101.81338		101.79048			0.00	0	0
Total SBS23 SPOT									0.00	0	0
Total For SBS23									0.00	0	0
SBS24 On 24/05/2019 Spot Bond				102.47376		102.45037			0.00	0	50,000,000
Total SBS24 SPOT									0.00	0	50,000,000
Total For SBS24									0.00	0	50,000,000
SBS25 On 24/05/2019 Spot Bond			8.49000	104.78323	8.46000	104.81463			0.00	0	0
Total SBS25 SPOT									0.00	0	0
Total For SBS25									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			9.74500	104.05962	9.68500	104.32938			0.00	0	32,100,000
Total SBS27 SPOT									0.00	0	32,100,000
Total For SBS27									0.00	0	32,100,000
SBS29 On 12/06/2019 Spot Bond			8.51500	103.87246	8.48500	103.90530			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			10.20000	92.12068	10.15000	92.36407			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				101.23260		101.20970			0.00	1,200,000,000	600,000,000
Total SBS30 SPOT									0.00	1,200,000,000	600,000,000
Total For SBS30									0.00	1,200,000,000	600,000,000
SBS31 On 27/06/2027 Spot Bond			10.28000	100.92300	10.23000	101.19901			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS32 On 19/09/2017 Spot Bond				101.06235		101.03828			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				101.21882		101.19516			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			10.53000	99.23644	10.48000	99.45749			0.00	0	1,450,000,000
Total SBS34 SPOT									0.00	0	1,450,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS34									0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.43865		100.41387			0.00	0	0
Total SBS35 SPOT									0.00	0	0
Total For SBS35									0.00	0	0
SBS36 On 29/01/2020 Spot Bond				100.19602		100.16980			0.00	1,000,000,000	500,000,000
Total SBS36 SPOT									0.00	1,000,000,000	500,000,000
Total For SBS36									0.00	1,000,000,000	500,000,000
SBS37 On 29/01/2020 Spot Bond			8.68000	100.52759	8.67000	100.52758			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			9.88000	98.31067	9.83000	98.54357			0.00	0	0
Total SBS38 SPOT									0.00	0	0
Total For SBS38									0.00	0	0
SBS39 On 29/01/2030 Spot Bond			10.46500	97.43499	10.42000	97.70908			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			9.49000	96.65215	9.44000	96.80432			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				100.08890		100.06600			0.00	637,800,000	382,800,000
Total SBS40 SPOT									0.00	637,800,000	382,800,000
Total For SBS40									0.00	637,800,000	382,800,000
SBS41 On 12/11/2022 Spot Bond			9.42000	102.30959	9.36000	102.54105			0.00	0	0
Total SBS41 SPOT									0.00	0	0
Total For SBS41									0.00	0	0
SBS42 On 12/11/2025 Spot Bond			9.90000	104.13142	9.85000	104.39509			0.00	0	0
Total SBS42 SPOT									0.00	0	0
Total For SBS42									0.00	0	0
SBS43 On 12/11/2027 Spot Bond			10.17000	104.07882	10.12000	104.37837			0.00	0	0
Total SBS43 SPOT									0.00	0	0
Total For SBS43									0.00	0	0
SBS44 On 15/02/2019 Spot Bond				100.13133		100.10886			0.00	0	0
Total SBS44 SPOT									0.00	0	0
Total For SBS44									0.00	0	0
SBS45 On 15/02/2021 Spot Bond				100.58491		100.56210			0.00	0	0
Total SBS45 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS45										0.00	0	0
SBS46 On 15/02/2023 Spot Bond			9.42000	107.81971	9.36000	108.06429				0.00	0	0
Total SBS46 SPOT										0.00	0	0
Total For SBS46										0.00	0	0
SBS47 On 15/02/2023 Spot Bond				100.43727		100.41393				0.00	0	0
Total SBS47 SPOT										0.00	0	0
Total For SBS47										0.00	0	0
SBS48 On 31/01/2020 Spot Bond				100.19372		100.16777				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				100.19923		100.17258				0.00	0	0
Total SBS49 SPOT										0.00	0	0
Total For SBS49										0.00	0	0
SBS50 On 31/01/2022 Spot Bond			9.24500	103.34895	9.18500	103.55047				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			9.77000	102.66861	9.72000	102.88455				0.00	0	0
Total SBS51 SPOT										0.00	0	0
Total For SBS51										0.00	0	0
SBS52 On 29/01/2030 Spot Bond				100.38627		100.35825				0.00	5,730,000,000	2,865,000,000
Total SBS52 SPOT										0.00	5,730,000,000	2,865,000,000
Total For SBS52										0.00	5,730,000,000	2,865,000,000
SBS53 On 03/05/2027 Spot Bond				100.20503		100.17702				0.00	0	0
Total SBS53 SPOT										0.00	0	0
Total For SBS53										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.58000	278.17115	3.58000	278.04622				0.00	0	2,780,000,000
Total SBSI11 SPOT										0.00	0	2,780,000,000
Total For SBSI11										0.00	0	2,780,000,000
SBSI14 On 07/12/2033 Spot Bond			3.84000	200.71925	3.84000	200.62770				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SBT101 On 31/03/2022 Spot Bond				101.46039		101.42440				0.00	0	0
Total SBT101 SPOT										0.00	0	0
Total For SBT101										0.00	0	0
SCM10 On 15/09/2017 Spot Bond			100.00000	93.19623	100.00000	92.96612				0.00	0	0
Total SCM10U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				101.06404		101.02805				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				101.06417		101.02817				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				101.26019		101.23614				0.00	0	30,000,000
Total SHS04 SPOT										0.00	0	30,000,000
Total For SHS04										0.00	0	30,000,000
SHS05 On 29/06/2017 Spot Bond			8.75500	103.13805	8.74000	103.11574				0.00	0	0
Total SHS05 SPOT										0.00	0	0
Total For SHS05										0.00	0	0
SHS05/ On 29/06/2017 Spot Bond			8.75000	103.13874	8.75000	103.11432				0.00	0	0
Total SHS05/R203 SPOT										0.00	0	0
Total For SHS05/R203										0.00	0	0
SHS06 On 12/12/2017 Spot Bond				102.01368		101.98995				0.00	0	0
Total SHS06 SPOT										0.00	0	0
Total For SHS06										0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	107.74000	10.00000	107.71200				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SHS11U/JIBAR										0.00	0	0
SHS14 On 17/06/2017 Spot Bond				101.38097		101.35765				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			9.08500	101.95852	9.07000	101.93894				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				102.31878		102.29385				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				101.04740		101.02238				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				101.08135		101.05551				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			9.62000	104.09896	9.57000	104.20558				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				101.08135		101.05551				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				101.24772		101.22262				0.00	0	0
Total SHS28 SPOT										0.00	0	0
Total For SHS28										0.00	0	0
SHS29I On 03/12/2018 Spot Bond			100.00000	32.34357	100.00000	32.26523				0.00	0	0
Total SHS29U SPOT										0.00	0	0
Total For SHS29U										0.00	0	0
SHS30 On 05/04/2020 Spot Bond				100.89244		100.86673				0.00	0	0
Total SHS30 SPOT										0.00	0	0
Total For SHS30										0.00	0	0
SHS31 On 05/10/2022 Spot Bond				100.91136		100.88511				0.00	0	0
Total SHS31 SPOT										0.00	0	0
Total For SHS31										0.00	0	0
SLI3 On 15/08/2018 Spot Bond			8.78000	101.90150	8.75000	101.91273				0.00	0	170,000,000
Total SLI3 SPOT										0.00	0	170,000,000

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 SLI3										0.00	0	170,000,000
SLI4 On 15/08/2021 Spot Bond				99.87636		99.85139				0.00	0	30,000,000
Total SLI4 SPOT										0.00	0	30,000,000
Total For SLI4										0.00	0	30,000,000
SLRA1 On 15/08/2019 Spot Bond				99.88291		99.85919				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				99.87934		99.85496				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				99.87753		99.85274				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				99.87595		99.85090				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				99.86665		99.83970				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				99.86350		99.83599				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			8.68500	101.04740	8.67000	101.02927				0.00	0	3,770,000,000
Total SNT01 SPOT										0.00	0	3,770,000,000
Total For SNT01										0.00	0	3,770,000,000
SNT02 On 12/04/2021 Spot Bond				100.76476		100.73692				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			10.84500	104.84700	10.78500	105.08124				0.00	0	1,650,000,000
Total SNT03 SPOT										0.00	0	1,650,000,000
Total For SNT03										0.00	0	1,650,000,000
SPDA1 On 21/08/2021 Spot Bond				101.95618		101.93146				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				102.11917		102.09767				0.00	0	0
Total SPDA4 SPOT										0.00	0	0

Contract Details	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	0
SPDA5 On 21/08/2024 Spot Bond				101.89665		101.87396				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				101.88398		101.86020				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				101.89688		101.87205				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				101.95423		101.92864				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				101.92234		101.89806				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				101.64852		101.62239				0.00	0	0
Total SPG002 SPOT										0.00	0	0
Total For SPG002										0.00	0	0
SPG00: On 31/10/2019 Spot Bond				100.21417		100.18567				0.00	0	0
Total SPG003 SPOT										0.00	0	0
Total For SPG003										0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.81181		100.78701				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			9.47000	96.97772	9.42000	97.07620				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 31/03/2021 Spot Bond			9.29000	92.58694	9.24000	92.71636				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			9.29000	92.58694	9.24000	92.71636				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN00: On 15/01/2020 Spot Bond			9.30000	97.51441	9.30000	97.48992				0.00	0	0
Total SSN007 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN007										0.00	0	0
SSN007 On 18/06/2017 Spot Bond				101.30189		101.27658				0.00	0	0
Total SSN008 SPOT										0.00	0	0
Total For SSN008										0.00	0	0
SSN008 On 15/09/2017 Spot Bond			8.36500	101.15756	8.35000	101.14025				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN009 On 31/01/2025 Spot Bond			3.53500	117.32222	3.53500	117.26961				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN011 On 21/12/2018 Spot Bond			9.61500	100.69596	9.61500	100.67000				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN012 On 21/12/2026 Spot Bond			10.23000	105.64316	10.18000	105.91982				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN017 On 28/02/2031 Spot Bond			11.07000	72.86784	11.02500	73.09511				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN021 On 21/01/2019 Spot Bond				100.48063		100.45418				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN024 On 16/01/2019 Spot Bond				100.53597		100.51083				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN026 On 25/09/2019 Spot Bond				101.13464		101.10880				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN027 On 07/12/2023 Spot Bond				101.86615		101.83744				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN029 On 24/05/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN030 SPOT										0.00	0	0
Total For SSN030										0.00	0	0
SSN030 On 17/03/2020 Spot Bond				101.36592		101.34025				0.00	0	0
Total SSN033 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN033										0.00	0	0
SSN03: On 02/06/2020 Spot Bond				101.77249		101.74717				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				99.83048		99.80593				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				101.89916		101.87235				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	102.71640	9.55000	102.68993				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04: On 11/10/2023 Spot Bond				100.68849		100.66236				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			9.54500	101.88889	9.48500	102.14909				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				97.93640		97.93640				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			3.88000	100.81162	3.82000	101.71121				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN04: On 09/02/2027 Spot Bond				100.02353		99.99953				0.00	160,000,000	80,000,000
Total SSN044 SPOT										0.00	160,000,000	80,000,000
Total For SSN044										0.00	160,000,000	80,000,000
SSN04: On 14/02/2018 Spot Bond				99.89374		99.87218				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				100.21219		100.18562				0.00	0	0
Total SSN046 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN046										0.00	0	0
SSN04 On 05/04/2027 Spot Bond				100.90188		100.87590				0.00	0	5,000,000,000
Total SSN047 SPOT										0.00	0	5,000,000,000
Total For SSN047										0.00	0	5,000,000,000
SZ25 On 30/09/2025 Spot Bond			9.68000	97.11878	9.63000	97.37006				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/02/2048 Spot Bond				101.87333		101.84969				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				101.82539		101.80063				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			9.21500	101.54734	9.16500	101.62306				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A10 On 21/08/2018 Spot Bond				102.19407		102.16995				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				101.97972		101.95379				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			9.11500	105.88041	9.06500	105.99712				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				101.82676		101.80286				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				102.19407		102.16995				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				101.97547		101.94959				0.00	0	0
Total T13A15 SPOT										0.00	0	0
Total For T13A15										0.00	0	0
T13A16 On 21/08/2020 Spot Bond			9.21500	105.23672	9.16500	105.35253				0.00	0	0
Total T13A16 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For T13A16										0.00	0	0
T13A18 On 25/08/2018 Spot Bond				101.91596		101.89176				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				101.96913		101.94424				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			9.16500	103.67160	9.11500	103.78680				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				101.61274		101.58978				0.00	0	30,000,000
Total TFS117 SPOT										0.00	0	30,000,000
Total For TFS117										0.00	0	30,000,000
TFS123 On 20/03/2019 Spot Bond				100.85024		100.82660				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS135 On 06/07/2018 Spot Bond				100.82243		100.79801				0.00	30,000,000	10,000,000
Total TFS135 SPOT										0.00	30,000,000	10,000,000
Total For TFS135										0.00	30,000,000	10,000,000
TFS136 On 06/07/2020 Spot Bond				100.83979		100.81486				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS139 On 27/05/2019 Spot Bond				102.02067		101.99719				0.00	0	2,489,583,400
Total TFS139 SPOT										0.00	0	2,489,583,400
Total For TFS139										0.00	0	2,489,583,400
TFS141 On 28/10/2019 Spot Bond				100.29110		100.26523				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142 On 28/10/2021 Spot Bond				100.30069		100.27401				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS143 On 17/11/2017 Spot Bond				99.85232		99.83085				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				101.21260		101.18906				0.00	0	0
Total TFS144 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TFS144										0.00	0	0
TFS14€ On 20/03/2022 Spot Bond				101.24843		101.22418				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS14€ On 25/04/2018 Spot Bond				100.27594		100.25177				0.00	0	0
Total TFS146 SPOT										0.00	0	0
Total For TFS146										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.66822		100.64420				0.00	1,557,516,000	1,100,516,000
Total TH10A2 SPOT										0.00	1,557,516,000	1,100,516,000
Total For TH10A2										0.00	1,557,516,000	1,100,516,000
TH10A On 18/07/2017 Spot Bond			7.83000	102.39929	7.83000	102.37765				0.00	0	10,000,000
Total TH10A3 SPOT										0.00	0	10,000,000
Total For TH10A3										0.00	0	10,000,000
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.58828		100.56333				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.39000	102.26633	7.39000	102.24591				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.54361		100.51803				0.00	0	162,786,316
Total TH10A8 SPOT										0.00	0	162,786,316
Total For TH10A8										0.00	0	162,786,316
TH10A On 18/07/2017 Spot Bond			7.16000	102.19673	7.16000	102.17695				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B On 18/10/2038 Spot Bond				100.57264		100.54573				0.00	0	0
Total TH10B1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH10B1										0.00	0	0
TH10B: On 18/07/2017 Spot Bond				100.57027		100.54347				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C: On 18/10/2038 Spot Bond				100.62708		100.59768				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C: On 18/07/2017 Spot Bond				100.61939		100.59035				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D: On 18/10/2038 Spot Bond				100.85095		100.81131				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D: On 18/07/2017 Spot Bond				100.82452		100.78609				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.52819		100.50331				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.54716		100.52142				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	102.67896	8.73000	102.65473				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.35855		100.33338				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				100.75631		100.73120				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2041 Spot Bond			8.97500	101.65870	8.94500	101.66718				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.34374		100.31871				0.00	0	0
Total TH11A7 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TH11A7									0.00	0	0
TH11A ₁ On 18/07/2041 Spot Bond				100.75631		100.73120			0.00	0	0
Total TH11A8 SPOT									0.00	0	0
Total For TH11A8									0.00	0	0
TH11B ₁ On 18/07/2041 Spot Bond				100.85283		100.82648			0.00	0	0
Total TH11B1 SPOT									0.00	0	0
Total For TH11B1									0.00	0	0
TH11B ₂ On 18/07/2041 Spot Bond				100.56730		100.54064			0.00	0	0
Total TH11B2 SPOT									0.00	0	0
Total For TH11B2									0.00	0	0
TH11B ₃ On 18/07/2041 Spot Bond				100.56493		100.53838			0.00	0	0
Total TH11B3 SPOT									0.00	0	0
Total For TH11B3									0.00	0	0
TH11C ₁ On 18/07/2041 Spot Bond				100.62587		100.59653			0.00	0	0
Total TH11C1 SPOT									0.00	0	0
Total For TH11C1									0.00	0	0
TH11C ₂ On 18/07/2041 Spot Bond				100.62351		100.59428			0.00	0	0
Total TH11C2 SPOT									0.00	0	0
Total For TH11C2									0.00	0	0
TH11C ₃ On 18/07/2041 Spot Bond				100.60281		100.57453			0.00	0	0
Total TH11C3 SPOT									0.00	0	0
Total For TH11C3									0.00	0	0
TH11D ₁ On 18/07/2041 Spot Bond				100.80977		100.77202			0.00	0	0
Total TH11D1 SPOT									0.00	0	0
Total For TH11D1									0.00	0	0
TH11D ₂ On 18/07/2041 Spot Bond				100.81212		100.77426			0.00	0	0
Total TH11D2 SPOT									0.00	0	0
Total For TH11D2									0.00	0	0
TH11D ₃ On 18/07/2041 Spot Bond				100.80037		100.76305			0.00	0	0
Total TH11D3 SPOT									0.00	0	0
Total For TH11D3									0.00	0	0
TH12A ₁ On 21/08/2048 Spot Bond				101.83147		101.80809			0.00	0	0
Total TH12A1 SPOT									0.00	0	0
Total For TH12A1									0.00	0	0
TH12A ₂ On 21/08/2019 Spot Bond				101.90529		101.88123			0.00	0	0
Total TH12A2 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12A2										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond			9.16500	101.96080	9.11500	102.03687				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				101.87333		101.84969				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				101.94791		101.92329				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			9.07500	100.73499	9.02500	100.81100				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				101.86267		101.83917				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				101.94791		101.92329				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			9.18500	100.00073	9.13500	100.07604				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond				102.04378		102.01792				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				102.04378		102.01792				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				102.04378		102.01792				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				102.04378		102.01792				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12B4 On 21/08/2019 Spot Bond				102.21420		102.18610				0.00	0	0
Total TH12C1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12C1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				102.21420		102.18610				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				102.21420		102.18610				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				102.21207		102.18400				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				102.90606		102.86887				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				102.90606		102.86887				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				103.02238		102.98533				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				102.89329		102.85627				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				101.82432		101.80132				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				101.87120		101.84759				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				101.94783		101.92321				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			9.31500	101.99607	9.26500	102.10953				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				101.82645		101.80342				0.00	0	0
Total TH13A5 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TH13A5									0.00	0	0
TH13A5 On 21/08/2018 Spot Bond				101.99357		101.97018			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				101.31346		101.28805			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			9.20500	103.22998	9.15500	103.34470			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				101.82676		101.80286			0.00	0	0
Total TH13A9 SPOT									0.00	0	0
Total For TH13A9									0.00	0	0
TH13B1 On 21/08/2020 Spot Bond				102.04368		102.01781			0.00	0	0
Total TH13B1 SPOT									0.00	0	0
Total For TH13B1									0.00	0	0
TH13B2 On 21/08/2020 Spot Bond				102.04581		102.01992			0.00	0	0
Total TH13B2 SPOT									0.00	0	0
Total For TH13B2									0.00	0	0
TH13B3 On 21/08/2020 Spot Bond				102.09227		102.06484			0.00	0	0
Total TH13B3 SPOT									0.00	0	0
Total For TH13B3									0.00	0	0
TH13B4 On 21/08/2020 Spot Bond				102.04980		102.02294			0.00	0	0
Total TH13B4 SPOT									0.00	0	0
Total For TH13B4									0.00	0	0
TH13B5 On 25/07/2020 Spot Bond				102.03729		102.01151			0.00	0	0
Total TH13B5 SPOT									0.00	0	0
Total For TH13B5									0.00	0	0
TH13C1 On 21/08/2020 Spot Bond				102.19276		102.16494			0.00	0	0
Total TH13C1 SPOT									0.00	0	0
Total For TH13C1									0.00	0	0
TH13C2 On 21/08/2020 Spot Bond				102.20980		102.18175			0.00	0	0
Total TH13C2 SPOT									0.00	0	0
Total For TH13C2									0.00	0	0
TH13C3 On 21/08/2020 Spot Bond				102.19842		102.16957			0.00	0	0
Total TH13C3 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13C3										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				102.24087		102.21144				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				102.30987		102.28052				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				102.89510		102.85805				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				102.89510		102.85805				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				102.94045		102.90161				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				102.90869		102.87027				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				102.93765		102.90004				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				101.67328		101.65075				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				101.55679		101.53218				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				101.97749		101.95249				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			9.26000	107.78000	9.21000	107.93847				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A: On 21/02/2018 Spot Bond				101.75682		101.73498				0.00	0	0
Total TH14A5 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH14A5										0.00	0	0
TH14A5 On 21/11/2019 Spot Bond				101.92949		101.90542				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				101.98541		101.96063				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A7 On 21/11/2021 Spot Bond			9.21000	104.60424	9.16000	104.73581				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				102.10737		102.08066				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				102.06952		102.04364				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				102.21380		102.18570				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				102.19888		102.17134				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				102.85203		102.81554				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				102.84316		102.80725				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH9A11 On 18/07/2039 Spot Bond				100.55248		100.52806				0.00	0	0
Total TH9A11 SPOT										0.00	0	0
Total For TH9A11										0.00	0	0
TH9A12 On 18/07/2039 Spot Bond				100.94805		100.92252				0.00	0	0
Total TH9A12 SPOT										0.00	0	0
Total For TH9A12										0.00	0	0
THE8A1 On 18/04/2036 Spot Bond			101.06155	6.09269	101.06155	6.07762				0.00	0	0
Total THE8A1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For THE8A1									0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8A2 SPOT									0.00	0	0
Total For THE8A2									0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8A3 SPOT									0.00	0	0
Total For THE8A3									0.00	0	0
THE8B: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8B1 SPOT									0.00	0	0
Total For THE8B1									0.00	0	0
THE8C: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8C1 SPOT									0.00	0	0
Total For THE8C1									0.00	0	0
THE8D: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8D1 SPOT									0.00	0	0
Total For THE8D1									0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE9A6 SPOT									0.00	0	0
Total For THE9A6									0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE9A7 SPOT									0.00	0	0
Total For THE9A7									0.00	0	0
THE9B: On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE9B2 SPOT									0.00	0	0
Total For THE9B2									0.00	0	0
THE9B: On 18/07/2039 Spot Bond				100.58860		100.56096			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				101.63243		101.60260			0.00	0	0
Total THE9C4 SPOT									0.00	0	0
Total For THE9C4									0.00	0	0
THE9D: On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE9D2 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For THE9D2									0.00	0	0
THE9D On 18/07/2019 Spot Bond				100.83029		100.79159			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			9.23500	93.53513	9.18500	93.62482			0.00	0	0
Total TL20 SPOT									0.00	0	0
Total For TL20									0.00	0	0
TL20/R On 22/02/2020 Spot Bond			100.00000	20.54486	100.00000	20.50589			0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	107.74000	10.00000	107.71200			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				101.11599		101.09322			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				101.13819		101.11510			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			8.24500	100.39294	8.23000	100.37796			0.00	0	7,100,000,000
Total TN17 SPOT									0.00	0	7,100,000,000
Total For TN17									0.00	0	7,100,000,000
TN17/R On 14/11/2017 Spot Bond			100.00000	69.12779	100.00000	68.97311			0.00	0	0
Total TN17/R203 SPOT									0.00	0	0
Total For TN17/R203									0.00	0	0
TN20 On 17/09/2020 Spot Bond			8.96500	105.87936	8.91500	106.00045		789,816,500,000.00		88,100,000	40,088,100,000
Total TN20 SPOT								789,816,500,000.00		88,100,000	40,088,100,000
Total For TN20								789,816,500,000.00		88,100,000	40,088,100,000
TN20/R On 17/09/2020 Spot Bond			100.00000	17.72697	100.00000	17.68796			0.00	0	0
Total TN20/R208 SPOT									0.00	0	0
Total For TN20/R208									0.00	0	0
TN20U On 14/04/2020 Spot Bond			100.00000	9.15542	100.00000	9.13300			0.00	0	0
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			9.69000	105.37075	9.63000	105.63793		18,992,400,000,000.00		1,960,000,000	8,016,100,000
Total TN23 SPOT								18,992,400,000,000.00		1,960,000,000	8,016,100,000
Total For TN23								18,992,400,000,000.00		1,960,000,000	8,016,100,000
TN23/R On 06/11/2023 Spot Bond			100.00000	11.35801	100.00000	11.33301			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TN23/R2023 SPOT									0.00	0	0
Total For TN23/R2023									0.00	0	0
TN25 On 19/08/2025 Spot Bond			10.53000	96.47029	10.48000	96.70528			0.00	0	15,502,300,000
Total TN25 SPOT									0.00	0	15,502,300,000
Total For TN25									0.00	0	15,502,300,000
TN25/R On 19/08/2025 Spot Bond			100.00000	11.47448	100.00000	11.44880			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			10.61000	89.22432	10.56000	89.48858			0.00	0	5,497,000,000
Total TN27 SPOT									0.00	0	5,497,000,000
Total For TN27									0.00	0	5,497,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	8.83871	100.00000	8.81893			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			11.20000	96.06799	11.15500	96.33782			0.00	0	11,300,000,000
Total TN30 SPOT									0.00	0	11,300,000,000
Total For TN30									0.00	0	11,300,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	121.21466	8.00000	121.18868			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			11.61500	93.97155	11.57500	94.24424		92,920,000,000,000.00	8,000,000,000	4,690,000,000	
Total TN40 SPOT								12,920,000,000,000.00	8,000,000,000	4,690,000,000	
Total For TN40								12,920,000,000,000.00	8,000,000,000	4,690,000,000	
TN40/R On 09/10/2040 Spot Bond			10.75000	100.89083	10.75000	100.86197		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				101.88865		101.86542		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				99.86587		99.83876		0.00	0	0	
Total TORQ10 SPOT								0.00	0	0	
Total For TORQ10								0.00	0	0	
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total TORQ2 SPOT								0.00	0	0	
Total For TORQ2								0.00	0	0	
TORQ3 On 15/04/2022 Spot Bond				99.85626		99.83263		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TORQ3 SPOT										0.00	0	0
Total For TORQ3										0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ4 SPOT										0.00	0	0
Total For TORQ4										0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ5 SPOT										0.00	0	0
Total For TORQ5										0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				99.84582		99.81473				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				99.88466		99.86129				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				99.88198		99.85808				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				99.87795		99.85325				0.00	0	0
Total TORQ9 SPOT										0.00	0	0
Total For TORQ9										0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	107.74000	10.00000	107.71200				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0 On 05/04/2018 Spot Bond				100.85008		100.82561				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0 On 10/04/2019 Spot Bond				100.56427		100.53959				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				101.94107		101.91773				0.00	0	0
Total TPDA06 SPOT										0.00	0	0
Total For TPDA06										0.00	0	0
TPDA0 On 30/11/2020 Spot Bond			9.22000	105.06432	9.17000	105.18793				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	100.26806	10.00000	100.24123				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	100.26138	9.75000	100.23521				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	10.26156	100.00000	10.23511				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				101.38414		101.36025				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				101.44750		101.42248				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			9.46500	104.50051	9.41500	104.62433				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				101.38569		101.36177				0.00	0	0
Total TRA2A4 SPOT										0.00	0	0
Total For TRA2A4										0.00	0	0
TRA2A On 14/12/2020 Spot Bond				101.44750		101.42248				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			9.26500	105.17127	9.21500	105.29664				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				101.54801		101.52120				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				101.58665		101.55915				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C On 14/12/2025 Spot Bond				101.74884		101.71845				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				101.81059		101.77909				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D On 14/12/2025 Spot Bond				102.21133		102.17265				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				102.21133		102.17265				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				101.44335		101.41877				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	8.90017	100.00000	8.87860				0.00	0	0
Total TRAA3U SPOT										0.00	0	0
Total For TRAA3U										0.00	0	0
TRAA4 On 14/06/2024 Spot Bond			100.00000	9.47341	100.00000	9.45046				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				101.46311		101.43782				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2024 Spot Bond			100.00000	9.81736	100.00000	9.79357				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				101.47085		101.44542				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2024 Spot Bond			100.00000	10.10398	100.00000	10.07950				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				101.68735		101.65806				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2024 Spot Bond			100.00000	13.60076	100.00000	13.56782				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				104.90398		104.86957				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	17.44150	100.00000	17.39925				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	22.05220	100.00000	21.99878				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	5.63253	100.00000	5.61889				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP20 On 11/05/2017 Spot Bond				99.97753		99.95506				0.00	0	0
Total TSP209 SPOT										0.00	0	0
Total For TSP209										0.00	0	0
TSP21 On 25/05/2017 Spot Bond				99.66229		99.63978				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				99.34894		99.32649				0.00	0	0
Total TSP211 SPOT										0.00	0	0
Total For TSP211										0.00	0	0
TSP21 On 22/06/2017 Spot Bond				99.04187		99.01959				0.00	0	0
Total TSP213 SPOT										0.00	0	0
Total For TSP213										0.00	0	0
TSP21 On 06/07/2017 Spot Bond				98.72937		98.70708				0.00	0	0
Total TSP215 SPOT										0.00	0	0
Total For TSP215										0.00	0	0
TSP21 On 20/07/2017 Spot Bond				104.35696		104.33549				0.00	0	0
Total TSP217 SPOT										0.00	0	0
Total For TSP217										0.00	0	0
TSP21 On 03/08/2017 Spot Bond				98.11324		98.09104				0.00	0	0
Total TSP218 SPOT										0.00	0	0
Total For TSP218										0.00	0	0
TSP21 On 17/08/2017 Spot Bond				97.81538		97.79331				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP219 SPOT										0.00	0	0
Total For TSP219										0.00	0	0
TSP22(On 26/10/2017 Spot Bond				96.38222		96.36082				0.00	0	0
Total TSP220 SPOT										0.00	0	0
Total For TSP220										0.00	0	0
TSP221(On 26/04/2018 Spot Bond				92.44272		92.42119				0.00	0	0
Total TSP221 SPOT										0.00	0	0
Total For TSP221										0.00	0	0
TTO01(On 28/08/2019 Spot Bond			100.00000	27.59712	100.00000	27.52801				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TUHF0(On 26/01/2020 Spot Bond				100.41066		100.37981				0.00	1,000,000,000	500,000,000
Total TUHF01 SPOT										0.00	1,000,000,000	500,000,000
Total For TUHF01										0.00	1,000,000,000	500,000,000
TWC22(On 09/05/2017 Spot Bond				100.00000	0.00000	101.95712				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				101.84959		101.82808				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				101.80266		101.78120				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				101.75795		101.73651				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				101.69363		101.67219				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				101.60952		101.58806				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				101.54356		101.52212				0.00	0	0
Total TWC228 SPOT										0.00	0	0
Total For TWC228										0.00	0	0
TWC22(On 07/07/2017 Spot Bond				100.71045		100.68892				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC229 SPOT										0.00	0	0
Total For TWC229										0.00	0	0
TWC23 On 12/07/2017 Spot Bond				100.60127		100.57980				0.00	0	0
Total TWC230 SPOT										0.00	0	0
Total For TWC230										0.00	0	0
TWC23 On 12/07/2017 Spot Bond				100.58128		100.55975				0.00	0	0
Total TWC231 SPOT										0.00	0	0
Total For TWC231										0.00	0	0
TWC23 On 14/07/2017 Spot Bond				100.45164		100.43014				0.00	0	0
Total TWC232 SPOT										0.00	0	0
Total For TWC232										0.00	0	0
TWC23 On 24/07/2017 Spot Bond				100.40821		100.38673				0.00	0	0
Total TWC233 SPOT										0.00	0	0
Total For TWC233										0.00	0	0
TWC23 On 26/07/2017 Spot Bond				100.34376		100.32227				0.00	0	0
Total TWC234 SPOT										0.00	0	0
Total For TWC234										0.00	0	0
TWC23 On 11/08/2017 Spot Bond			100.00000	82.61991	100.00000	82.43990				0.00	0	0
Total TWC235 SPOT										0.00	0	0
Total For TWC235										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.37000	106.16048	9.32000	106.29581				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			10.70000	105.30294	10.65000	105.56154				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	8.20719	100.00000	8.18709				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	8.12064	100.00000	8.10075				0.00	0	0
Total VJA02U SPOT										0.00	0	0
Total For VJA02U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	8.28439	100.00000	8.26411				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	8.52259	100.00000	8.50172				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	9.17008	100.00000	9.14763				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	9.15108	100.00000	9.12867				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	9.27812	100.00000	9.25539				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	0.10401	100.00000	0.10376				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	10.34619	100.00000	10.30760				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	8.02970	100.00000	8.01003				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	8.03388	100.00000	8.01420				0.00	0	0
Total VJB02U SPOT										0.00	0	0
Total For VJB02U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	8.08288	100.00000	8.06308				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	8.30362	100.00000	8.28328				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	8.94063	100.00000	8.91874				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	7.22146	100.00000	7.20377				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	9.10165	100.00000	9.07936				0.00	0	0

Contract 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	0.10401	100.00000	0.10376			0.00	0	0
Total VJB08U SPOT									0.00	0	0
Total For VJB08U									0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	10.14717	100.00000	10.10933			0.00	0	0
Total VJB09U SPOT									0.00	0	0
Total For VJB09U									0.00	0	0
VKC19 On 06/09/2017 Spot Bond				101.48253		101.45973			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				100.92089		100.89877			0.00	0	0
Total VKC20 SPOT									0.00	0	0
Total For VKC20									0.00	0	0
VKE01L On 01/04/2018 Spot Bond			100.00000	61.10811	100.00000	60.95846			0.00	0	0
Total VKE01U SPOT									0.00	0	0
Total For VKE01U									0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	100.00000			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				101.05247		101.02790			0.00	0	0
Total VKE05 SPOT									0.00	0	0
Total For VKE05									0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.04479		100.02246			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				101.56345		101.53914			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				101.06448		101.03905			0.00	0	0
Total VKE08 SPOT									0.00	0	0
Total For VKE08									0.00	0	0
VKE09 On 08/07/2020 Spot Bond			100.00000	14.01231	100.00000	16.78856		773,600,000,000,000.00	37,736,000,000	37,736,000,000	
Total VKE09 SPOT								'3,600,000,000,000.00	37,736,000,000	37,736,000,000	
Total For VKE09								'3,600,000,000,000.00	37,736,000,000	37,736,000,000	
VKE10 On 08/07/2022 Spot Bond			100.00000	10.05330	100.00000	10.01660		648,300,000,000,000.00	6,483,000,000	6,483,000,000	

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 VKE10 SPOT									18,300,000,000,000.00	6,483,000,000	6,483,000,000
Total For VKE10									18,300,000,000,000.00	6,483,000,000	6,483,000,000
VPA01L On 20/01/2023 Spot Bond			100.00000	7.73736	100.00000	7.71841			0.00	0	0
Total VPA01U SPOT									0.00	0	0
Total For VPA01U									0.00	0	0
VPA02L On 20/04/2023 Spot Bond			100.00000	7.79802	100.00000	7.77892			0.00	0	0
Total VPA02U SPOT									0.00	0	0
Total For VPA02U									0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	9.37108	100.00000	9.34812			0.00	0	0
Total VPA03U SPOT									0.00	0	0
Total For VPA03U									0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	4.87860	100.00000	4.86665			0.00	0	0
Total VPA04U SPOT									0.00	0	0
Total For VPA04U									0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	8.98778	100.00000	8.96577			0.00	0	0
Total VPA05U SPOT									0.00	0	0
Total For VPA05U									0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	8.99097	100.00000	8.96896			0.00	0	0
Total VPA06U SPOT									0.00	0	0
Total For VPA06U									0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	8.99330	100.00000	8.97128			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	0.10401	100.00000	0.10376			0.00	0	0
Total VPA08U SPOT									0.00	0	0
Total For VPA08U									0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	10.05257	100.00000	10.01507			0.00	0	0
Total VPA09U SPOT									0.00	0	0
Total For VPA09U									0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	7.55987	100.00000	7.54136			0.00	0	0
Total VPB01U SPOT									0.00	0	0
Total For VPB01U									0.00	0	0
VPB02L On 20/04/2023 Spot Bond			100.00000	7.71125	100.00000	7.69238			0.00	0	0
Total VPB02U SPOT									0.00	0	0
Total For VPB02U									0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	9.57281	100.00000	9.54936			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total VPB03U SPOT									0.00	0	0
Total For VPB03U									0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	4.65962	100.00000	4.64821			0.00	0	0
Total VPB04U SPOT									0.00	0	0
Total For VPB04U									0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	8.70594	100.00000	8.68462			0.00	0	0
Total VPB05U SPOT									0.00	0	0
Total For VPB05U									0.00	0	0
VPB06L On 24/07/2024 Spot Bond			100.00000	8.77710	100.00000	8.75560			0.00	0	0
Total VPB06U SPOT									0.00	0	0
Total For VPB06U									0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	8.77657	100.00000	8.75507			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	0.10401	100.00000	0.10376			0.00	0	0
Total VPB08U SPOT									0.00	0	0
Total For VPB08U									0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	9.80907	100.00000	9.77250			0.00	0	0
Total VPB09U SPOT									0.00	0	0
Total For VPB09U									0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00137	100.00000	0.00137			0.00	0	0
Total WRS1U SPOT									0.00	0	0
Total For WRS1U									0.00	0	0
WRS2L On 25/11/2029 Spot Bond			100.00000	10.71322	100.00000	10.68639			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			2.78000	250.39919	2.77000	250.32160		166,800,000,000.00	60,000,000	145,200,000	
Total WS05 SPOT								166,800,000,000.00	60,000,000	145,200,000	
Total For WS05								166,800,000,000.00	60,000,000	145,200,000	
WSP2 On 28/05/2017 Spot Bond			7.96500	104.09114	7.95000	104.06932		0.00	0	0	
Total WSP2 SPOT								0.00	0	0	
Total For WSP2								0.00	0	0	
WSP2f On 28/05/2017 Spot Bond			100.00000	99.58877	100.00000	99.32943		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			8.03500	105.83532	8.00500	105.86873		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total WSP3 SPOT										0.00	0	0
Total For WSP3										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			8.20500	106.15153	8.15500	106.26249				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			8.47000	105.82956	8.42000	105.97593				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/f On 28/05/2021 Spot Bond			100.00000	16.37683	100.00000	16.34018				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			7.42000	84.02762	7.39000	84.06913				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										1.24e+017	713,524,474,429	378,871,806,459
Total for SPOT :										1.24e+017	713,524,474,429	378,871,806,459
Total Futures										1.24e+017	713,524,516,962	378,872,582,035
Total Options										0.00	0	22,215
Grand Total:										1.24e+017	713,524,516,962	378,872,604,250