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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/05/2017

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 03/08/2017 Bond Future			10.69526	78.66418	10.70652	78.59457			0.00	0	9,466
ES33 On 02/11/2017 Bond Future			10.78539	76.37721	10.79702	76.30636			0.00	0	0
ES33 On 01/02/2018 Bond Future			10.87710	77.86706	10.88911	77.79498			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			1,039.30000	1.03930	969,690		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			976.29000	0.97629	906,680		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			1,102.39000	1.10239	1,032,780		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.68	Put			717.48000	0.71748	646,630		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			841.12000	0.84112	770,270		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			779.26000	0.77926	708,410		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 01/02/2018 Bond Future	11.00	Call			660.72000	0.66072	732,800		0.00	0	0

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	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.01	Call			719.87000	0.71987	791,950		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			601.49000	0.60149	673,570		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 03/08/2017 Bond Future			10.95715	81.59194	10.96328	81.54935			0.00	0	7,957
ES42 On 02/11/2017 Bond Future			11.04841	78.89126	11.05474	78.84793			0.00	0	0
ES42 On 01/02/2018 Bond Future			11.13831	80.43002	11.14482	80.38609			0.00	0	0
Total ES42 Future									0.00	0	7,957
Total For ES42									0.00	0	7,957
I2025 On 03/08/2017 Bond Future			129.30762	129.30762	129.37312	129.37312			0.00	0	2,414
I2025 On 02/11/2017 Bond Future			131.81725	131.81725	131.88447	131.88447			0.00	0	0
I2025 On 01/02/2018 Bond Future			133.10507	133.10507	133.17376	133.17376			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			4,596.88000	4.59688	4,662,380		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			4,606.88000	4.60688	4,672,380		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			4,586.88000	4.58688	4,652,380		0.00	0	0
I2025 On 02/11/2017 Bond Future	132.98	Put			1,095.53000	1.09553	1,162,750		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			1,075.53000	1.07553	1,142,750		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			1,085.53000	1.08553	1,152,750		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			716.24000	0.71624	784,930		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			726.24000	0.72624	794,930		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			706.24000	0.70624	774,930		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
I2029 On 01/02/2018 Bond Future			104.08218	104.08218	104.06107	104.06107			0.00	0	0
Total I2029 Future									0.00	0	0
Total For I2029									0.00	0	0

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	03/08/2017	Bond Future			106.41250	106.41250	106.39072	106.39072			0.00	0	6,134
I2033	On	02/11/2017	Bond Future			107.40098	107.40098	107.37919	107.37919			0.00	0	0
I2033	On	01/02/2018	Bond Future			109.55202	109.55202	109.52976	109.52976			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			6,739.28000	6.73928	6,717,500		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			6,749.28000	6.74928	6,727,500		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			6,729.28000	6.72928	6,707,500		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Put			2,700.81000	2.70081	2,679,020		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.09	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.09	Put			2,710.81000	2.71081	2,689,020		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.07	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.07	Put			2,690.81000	2.69081	2,669,020		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	01/02/2018	Bond Future	109.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.66	Put			130.24000	0.13024	107,980		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.64	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.64	Put			110.24000	0.11024	87,980		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.65	Put			120.24000	0.12024	97,980		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	6,134
I2038	On	03/08/2017	Bond Future			131.28665	131.28665	131.25970	131.25970			0.00	0	22,439
I2038	On	02/11/2017	Bond Future			133.83481	133.83481	133.80752	133.80752			0.00	0	0
I2038	On	01/02/2018	Bond Future			134.99410	134.99410	134.96644	134.96644			0.00	0	0
Total I2038 Future												0.00	0	22,439
I2038	On	03/08/2017	Bond Future	141.18	Put			9,920.30000	9.92030	9,893,350		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.16	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.16	Put			9,900.30000	9.90030	9,873,350		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.17	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.17	Put			9,910.30000	9.91030	9,883,350		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.18	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	Put			2,992.48000	2.99248	2,965,190		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			3,002.48000	3.00248	2,975,190		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			3,012.48000	3.01248	2,985,190		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On	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			1,963.56000	1.96356	1,935,900		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			1,973.56000	1.97356	1,945,900		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.95	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.95	Put			1,983.56000	1.98356	1,955,900		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	22,439
I2046	On	03/08/2017	Bond Future			127.93536	127.93536	127.90894	127.90894			0.00	0	22,790
I2046	On	02/11/2017	Bond Future			128.83520	128.83520	128.80857	128.80857			0.00	0	0
I2046	On	01/02/2018	Bond Future			131.41538	131.41538	131.38849	131.38849			0.00	0	0
Total I2046 Future												0.00	0	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			13,261.06000	13.26106	13,234,640		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			13,271.06000	13.27106	13,244,640		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			13,281.06000	13.28106	13,254,640		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			7,501.43000	7.50143	7,474,800		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			7,511.43000	7.51143	7,484,800		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			7,491.43000	7.49143	7,464,800		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			1,521.51000	1.52151	1,494,620		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			1,531.51000	1.53151	1,504,620		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			1,511.51000	1.51151	1,484,620		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	22,790
I2050	On	03/08/2017	Bond Future			135.69914	135.69914	135.67091	135.67091			0.00	0	26,009
I2050	On	02/11/2017	Bond Future			138.33289	138.33289	138.30441	138.30441			0.00	0	0
I2050	On	01/02/2018	Bond Future			139.41136	139.41136	139.38255	139.38255			0.00	0	0
Total I2050 Future												0.00	0	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			13,559.09000	13.55909	13,530,860		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			13,569.09000	13.56909	13,540,860		0.00	0	0

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	149.22	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.22	Put			13,549.09000	13.54909	13,520,860		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			6,355.59000	6.35559	6,327,110		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			6,365.59000	6.36559	6,337,110		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			6,345.59000	6.34559	6,317,110		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.24	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.24	Put			857.45000	0.85745	828,640		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.25	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.25	Put			867.45000	0.86745	838,640		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.23	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.23	Put			847.45000	0.84745	818,640		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	26,009
R186	On	03/08/2017	Bond Future			8.77025	112.25301	8.78113	112.17957		8.02	464,390,702.37	4,137	86,882
R186	On	02/11/2017	Bond Future			8.81166	114.40046	8.82298	114.32574		7.95	0.00	0	4
R186	On	01/02/2018	Bond Future			8.85017	111.32903	8.86194	111.25309		8.25	0.00	0	0
Total R186 Future												464,390,702.37	4,137	86,886
R186	On	03/08/2017	Bond Future	8.92	Call			2,251.92000	2.25192	2,285,590	8.12	0.00	0	0
R186	On	03/08/2017	Bond Future	8.92	Put			1,320.22000	1.32022	1,280,450	8.12	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Call			2,291.83000	2.29183	2,325,960	8.13	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Put			1,293.44000	1.29344	1,254,130	8.13	0.00	0	0
R186	On	03/08/2017	Bond Future	9.00	Call			2,581.02000	2.58102	2,618,370	8.17	0.00	0	0
R186	On	03/08/2017	Bond Future	9.00	Put			1,117.33000	1.11733	1,081,240	8.17	0.00	0	2,604
R186	On	03/08/2017	Bond Future	9.50	Call			5,052.66000	5.05266	5,109,780	8.48	0.00	0	0
R186	On	03/08/2017	Bond Future	9.50	Put			340.96000	0.34096	324,640	8.48	0.00	0	6,500
R186	On	03/08/2017	Bond Future	9.35	Call			4,250.93000	4.25093	4,302,950	8.39	0.00	0	0
R186	On	03/08/2017	Bond Future	9.35	Put			499.89000	0.49989	478,470	8.39	0.00	0	750
R186	On	03/08/2017	Bond Future	8.91	Call			2,212.37000	2.21237	2,245,580	8.12	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Put			1,347.41000	1.34741	1,307,180	8.12	0.00	0	0
R186	On	03/08/2017	Bond Future	8.85	Call			1,982.78000	1.98278	2,013,220	8.08	0.00	0	0
R186	On	03/08/2017	Bond Future	8.85	Put			1,519.41000	1.51941	1,476,410	8.08	0.00	0	750
R186	On	02/11/2017	Bond Future	8.88	Call			2,691.98000	2.69198	2,725,020	7.91	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Put			2,316.62000	2.31662	2,274,940	7.91	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Call			2,726.73000	2.72673	2,760,090	7.91	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Put			2,285.72000	2.28572	2,244,360	7.91	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Call			2,762.05000	2.76205	2,795,720	7.91	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Put			2,255.44000	2.25544	2,214,390	7.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/02/2018	Bond Future	8.96	Put			2,812.03000	2.81203	2,771,890	8.24	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Call			3,476.44000	3.47644	3,512,490	8.24	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Put			2,782.43000	2.78243	2,742,540	8.24	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Call			3,511.39000	3.51139	3,547,680	8.24	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Put			2,753.44000	2.75344	2,713,790	8.24	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Call			3,442.06000	3.44206	3,477,860	8.24	0.00	0	0
Total R186 Option												0.00	0	10,604
Total For R186												464,390,702.37	4,137	97,490
R197	On	03/08/2017	Bond Future			297.89542	297.89542	297.83323	297.83323			0.00	0	2,350
R197	On	02/11/2017	Bond Future			303.67703	303.67703	303.61476	303.61476			0.00	0	0
R197	On	01/02/2018	Bond Future			302.70491	302.70491	302.64154	302.64154			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			10,226.77000	10.22677	10,164,580		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			10,236.77000	10.23677	10,174,580		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			10,216.77000	10.21677	10,154,580		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			1,545.24000	1.54524	1,482,970		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	Put			1,555.24000	1.55524	1,492,970		0.00	0	0
R197	On	02/11/2017	Bond Future	305.15	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.15	Put			1,535.24000	1.53524	1,472,970		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			981.54000	0.98154	1,044,910		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			971.54000	0.97154	1,034,910		0.00	0	0
R197	On	01/02/2018	Bond Future	301.67	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.68	Call			961.54000	0.96154	1,024,910		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	2,350
R202	On	03/08/2017	Bond Future			244.56777	244.56777	244.83372	244.83372			0.00	0	30,577
R202	On	02/11/2017	Bond Future			249.31425	249.31425	249.58645	249.58645			0.00	0	0
R202	On	01/02/2018	Bond Future			250.56074	250.56074	250.83839	250.83839			0.00	0	0
Total R202 Future												0.00	0	30,577
R202	On	03/08/2017	Bond Future	258.37	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/08/2017	Bond Future	258.37	Put			13,536.28000	13.53628	13,802,230		0.00	0	0
R202	On	03/08/2017	Bond Future	258.35	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/08/2017	Bond Future	258.35	Put			13,516.28000	13.51628	13,782,230		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	03/08/2017	Bond Future	258.36	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/08/2017	Bond Future	258.36	Put			13,526.28000	13.52628	13,792,230		0.00	0	0
R202	On	02/11/2017	Bond Future	253.90	Put			4,313.55000	4.31355	4,585,750		0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Put			4,323.55000	4.32355	4,595,750		0.00	0	0
R202	On	02/11/2017	Bond Future	253.89	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.89	Put			4,303.55000	4.30355	4,575,750		0.00	0	0
R202	On	02/11/2017	Bond Future	253.90	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	01/02/2018	Bond Future	249.07	Call			1,768.39000	1.76839	1,490,740		0.00	0	0
R202	On	01/02/2018	Bond Future	249.07	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Call			1,758.39000	1.75839	1,480,740		0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Call			1,778.39000	1.77839	1,500,740		0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Put			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	30,577
R2023	On	03/08/2017	Bond Future			8.17213	101.52501	8.17764	101.50105		5.34	0.00	0	32,290
R2023	On	02/11/2017	Bond Future			8.19856	99.53674	8.20435	99.51249		4.85	0.00	0	0
R2023	On	01/02/2018	Bond Future			8.22073	101.47836	8.22683	101.45381		5.00	0.00	0	0
Total R2023 Future												0.00	0	32,290
R2023	On	03/08/2017	Bond Future	8.59	Call			2,172.63000	2.17263	2,185,730	5.46	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Put			399.41000	0.39941	388,550	5.46	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Call			2,204.98000	2.20498	2,218,250	5.47	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Put			389.25000	0.38925	378,560	5.47	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Call			2,140.63000	2.14063	2,153,560	5.46	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Put			409.95000	0.40995	398,920	5.46	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Call			2,246.20000	2.24620	2,259,210	4.95	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Put			729.09000	0.72909	717,850	4.95	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Call			2,274.65000	2.27465	2,287,790	4.96	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Put			716.45000	0.71645	705,340	4.96	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Call			2,218.16000	2.21816	2,231,060	4.95	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Put			742.15000	0.74215	730,800	4.95	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Call			1,928.58000	1.92858	1,938,700	5.02	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Put			1,554.48000	1.55448	1,540,050	5.02	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Call			1,951.08000	1.95108	1,961,290	5.03	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Put			1,536.93000	1.53693	1,522,590	5.03	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Call			1,906.56000	1.90656	1,916,580	5.02	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Put			1,572.53000	1.57253	1,558,000	5.02	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	32,290

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	03/08/2017	Bond Future			9.21814	91.24771	9.23421	91.13741			0.00	0	31,984
R2030	On	02/11/2017	Bond Future			9.26394	92.99313	9.28052	92.88096			0.00	0	0
R2030	On	01/02/2018	Bond Future			9.30783	90.80194	9.32496	90.68776			0.00	0	0
Total R2030 Future												0.00	0	31,984
R2030	On	03/08/2017	Bond Future	9.34	Call			721.51000	0.72151	831,810		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			789.30000	0.78930	899,600		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			653.64000	0.65364	763,940		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	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Call			400.88000	0.40088	513,050		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			468.04000	0.46804	580,210		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.36	Call			535.12000	0.53512	647,290		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	Call			431.74000	0.43174	545,920		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			299.28000	0.29928	413,460		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			365.54000	0.36554	479,720		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	31,984
R2032	On	03/08/2017	Bond Future			9.37642	94.03703	9.38727	93.95709		11.24	0.00	0	21,380
R2032	On	02/11/2017	Bond Future			9.42664	91.67798	9.43782	91.59669		11.88	0.00	0	0
R2032	On	01/02/2018	Bond Future			9.47487	93.46629	9.48639	93.38361		11.67	0.00	0	0
Total R2032 Future												0.00	0	21,380
R2032	On	03/08/2017	Bond Future	9.44	Call			2,222.55000	2.22255	2,254,170	11.21	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Put			1,835.46000	1.83546	1,787,140	11.21	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Call			2,261.66000	2.26166	2,293,760	11.21	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Put			1,801.43000	1.80143	1,753,590	11.21	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Call			2,183.81000	2.18381	2,214,960	11.20	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Put			1,869.95000	1.86995	1,821,160	11.20	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Call			3,198.97000	3.19897	3,234,220	11.88	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Put			2,820.92000	2.82092	2,774,880	11.88	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Call			3,236.73000	3.23673	3,272,290	11.88	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Put			2,786.48000	2.78648	2,740,750	11.88	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Call			3,161.46000	3.16146	3,196,380	11.87	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Put			2,855.68000	2.85568	2,809,310	11.87	0.00	0	0

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	01/02/2018	Bond Future	9.56	Call			3,989.85000	3.98985	4,027,880	11.72	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.56	Put			3,464.03000	3.46403	3,419,380	11.72	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Call			4,027.90000	4.02790	4,066,180	11.72	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Put			3,430.98000	3.43098	3,386,580	11.72	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Call			3,951.65000	3.95165	3,989,430	11.71	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Put			3,497.01000	3.49701	3,452,110	11.71	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	21,380
R2035	On	03/08/2017	Bond Future			9.54737	98.19785	9.55822	98.11030			0.00	0	9,951
R2035	On	02/11/2017	Bond Future			9.60062	95.57535	9.61179	95.48629			0.00	0	0
R2035	On	01/02/2018	Bond Future			9.65316	97.43964	9.66466	97.34907			0.00	0	0
Total R2035 Future												0.00	0	9,951
R2035	On	03/08/2017	Bond Future	9.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Put			390.03000	0.39003	302,480		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.52	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.52	Put			308.95000	0.30895	221,400		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			471.22000	0.47122	383,670		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Put			173.85000	0.17385	84,790		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Put			94.01000	0.09401	4,950		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Call			0.00000	0.00000	74,790		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Put			14.27000	0.01427	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			512.08000	0.51208	602,650		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			590.08000	0.59008	680,650		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			667.98000	0.66798	758,550		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	9,951
R2037	On	03/08/2017	Bond Future			9.63652	90.27261	9.64228	90.22631		13.27	90,272.61	1	57,179
R2037	On	02/11/2017	Bond Future			9.68646	91.99944	9.69238	91.95235		13.47	0.00	0	233
R2037	On	01/02/2018	Bond Future			9.73508	89.53852	9.74115	89.49077		13.86	0.00	0	0
Total R2037 Future												90,272.61	1	57,412
R2037	On	03/08/2017	Bond Future	9.57	Put			2,598.11000	2.59811	2,560,280	13.17	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Call			2,051.99000	2.05199	2,060,700	13.18	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Put			2,554.53000	2.55453	2,516,940	13.18	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Call			1,977.36000	1.97736	1,985,580	13.16	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	03/08/2017	Bond Future	9.56	Put			2,642.21000	2.64221	2,604,130	13.16	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Call			2,014.47000	2.01447	2,022,940	13.17	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Call			3,295.37000	3.29537	3,309,550	13.42	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Put			3,553.38000	3.55338	3,520,470	13.42	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Call			3,334.25000	3.33425	3,348,610	13.43	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Put			3,512.46000	3.51246	3,479,730	13.43	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Call			3,256.72000	3.25672	3,270,730	13.42	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Put			3,594.65000	3.59465	3,561,570	13.42	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Call			4,507.97000	4.50797	4,526,070	13.91	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Put			3,969.02000	3.96902	3,939,370	13.91	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Call			4,549.47000	4.54947	4,567,710	13.92	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Put			3,932.66000	3.93266	3,903,150	13.92	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Call			4,591.14000	4.59114	4,609,520	13.93	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Put			3,896.58000	3.89658	3,867,210	13.93	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												90,272.61	1	57,412
R204	On	03/08/2017	Bond Future			7.43097	101.76294	7.43647	101.75586		1.07	0.00	0	41,363
R204	On	02/11/2017	Bond Future			7.35213	103.70970	7.35875	103.70266		0.56	0.00	0	0
R204	On	01/02/2018	Bond Future			7.18910	101.69237	7.19743	101.68541		0.81	0.00	0	0
Total R204 Future												0.00	0	41,363
R204	On	03/08/2017	Bond Future	7.76	Call			483.68000	0.48368	488,280	1.10	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Put			68.39000	0.06839	65,910	1.10	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Call			493.82000	0.49382	498,490	1.10	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Put			65.74000	0.06574	63,330	1.10	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Call			473.61000	0.47361	478,150	1.10	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Put			71.12000	0.07112	68,580	1.10	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Call			451.74000	0.45174	457,350	0.59	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Put			36.79000	0.03679	35,360	0.59	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Call			460.78000	0.46078	466,430	0.59	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Put			35.26000	0.03526	33,870	0.59	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Call			442.93000	0.44293	448,490	0.59	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Put			38.56000	0.03856	37,080	0.59	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Call			301.31000	0.30131	304,510	0.79	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Put			249.02000	0.24902	245,260	0.79	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Call			306.09000	0.30609	309,330	0.79	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Put			245.45000	0.24545	241,730	0.79	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Call			296.56000	0.29656	299,730	0.79	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Put			252.63000	0.25263	248,840	0.79	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	41,363

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	03/08/2017	Bond Future			9.72737	93.59783	9.73314	93.54836		13.93	0.00	0	13,816
R2040	On	02/11/2017	Bond Future			9.77830	95.38818	9.78422	95.33794		14.16	0.00	0	0
R2040	On	01/02/2018	Bond Future			9.82800	92.74315	9.83408	92.69209		14.56	0.00	0	0
Total R2040 Future												0.00	0	13,816
R2040	On	03/08/2017	Bond Future	9.61	Put			3,075.77000	3.07577	3,033,840	13.85	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Call			2,048.64000	2.04864	2,056,420	13.85	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Put			3,026.46000	3.02646	2,984,770	13.85	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Call			2,086.97000	2.08697	2,094,990	13.86	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Put			2,977.69000	2.97769	2,936,240	13.86	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.61	Call			2,010.73000	2.01073	2,018,270	13.85	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Call			3,201.19000	3.20119	3,214,560	13.97	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Put			4,264.71000	4.26471	4,227,840	13.97	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Call			3,240.25000	3.24025	3,253,800	13.98	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Put			4,217.43000	4.21743	4,180,740	13.98	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Call			3,162.12000	3.16212	3,175,320	13.96	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Put			4,312.11000	4.31211	4,275,070	13.96	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Call			4,824.84000	4.82484	4,843,700	14.68	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Put			4,440.68000	4.44068	4,408,480	14.68	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Call			4,868.46000	4.86846	4,887,470	14.69	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Put			4,400.99000	4.40099	4,368,940	14.69	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Call			4,781.40000	4.78140	4,800,110	14.67	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Put			4,480.68000	4.48068	4,448,330	14.67	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												0.00	0	13,816
R2044	On	03/08/2017	Bond Future			9.78165	90.48038	9.78741	90.43071		14.58	0.00	0	22,344
R2044	On	02/11/2017	Bond Future			9.83193	92.21109	9.83783	92.16069		14.86	0.00	0	200
R2044	On	01/02/2018	Bond Future			9.88102	89.62922	9.88708	89.57797		15.27	0.00	0	0
Total R2044 Future												0.00	0	22,544
R2044	On	03/08/2017	Bond Future	9.62	Put			3,342.75000	3.34275	3,299,520	14.50	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Call			1,916.01000	1.91601	1,922,680	14.51	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Put			3,290.52000	3.29052	3,247,520	14.51	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Call			1,952.73000	1.95273	1,959,630	14.51	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Put			3,238.86000	3.23886	3,196,090	14.51	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Call			1,879.72000	1.87972	1,886,160	14.50	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Call			3,090.01000	3.09001	3,102,600	14.67	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Put			4,542.64000	4.54264	4,504,830	14.67	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Call			3,128.43000	3.12843	3,141,190	14.67	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Put			4,493.39000	4.49339	4,455,750	14.67	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Call			3,052.11000	3.05211	3,064,520	14.66	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Put			4,592.55000	4.59255	4,554,560	14.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	01/02/2018	Bond Future	9.89	Put			4,630.83000	4.63083	4,597,930	15.20	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Call			4,697.57000	4.69757	4,716,060	15.21	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Put			4,588.45000	4.58845	4,555,690	15.21	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Call			4,739.79000	4.73979	4,758,440	15.22	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Put			4,546.38000	4.54638	4,513,780	15.22	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Call			4,655.51000	4.65551	4,673,860	15.20	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	22,544
R2048	On	03/08/2017	Bond Future			9.76132	94.01900	9.77214	93.92334		14.43	2,914,589.00	31	69,451
R2048	On	02/11/2017	Bond Future			9.81304	91.37995	9.82415	91.28269		15.41	0.00	0	226
R2048	On	01/02/2018	Bond Future			9.86409	93.16245	9.87552	93.06338		15.09	0.00	0	0
Total R2048 Future												2,914,589.00	31	69,677
R2048	On	03/08/2017	Bond Future	9.57	Call			1,805.41000	1.80541	1,829,440	14.32	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Put			3,622.68000	3.62268	3,551,050	14.32	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Call			1,841.23000	1.84123	1,865,720	14.33	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Put			3,567.08000	3.56708	3,495,910	14.33	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Call			1,770.02000	1.77002	1,793,590	14.32	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Put			3,678.87000	3.67887	3,606,780	14.32	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Call			3,150.25000	3.15025	3,184,060	15.20	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Put			4,696.51000	4.69651	4,633,060	15.20	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Call			3,189.40000	3.18940	3,223,550	15.21	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Put			4,645.60000	4.64560	4,582,490	15.21	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Call			3,111.37000	3.11137	3,144,840	15.19	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Put			4,747.85000	4.74785	4,684,060	15.19	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.90	Call			4,870.43000	4.87043	4,914,450	15.03	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.90	Put			4,658.92000	4.65892	4,603,870	15.03	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.91	Call			4,913.92000	4.91392	4,958,220	15.04	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.91	Put			4,616.27000	4.61627	4,561,500	15.04	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Call			4,827.11000	4.82711	4,870,840	15.02	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Put			4,701.90000	4.70190	4,646,560	15.02	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												2,914,589.00	31	69,677
R207	On	03/08/2017	Bond Future			7.56428	99.77812	7.57529	99.75414		1.94	0.00	0	45,809
R207	On	02/11/2017	Bond Future			7.53399	101.68685	7.54626	101.66259		1.53	0.00	0	0
R207	On	01/02/2018	Bond Future			7.47836	100.02831	7.49221	100.00379		1.79	0.00	0	0
Total R207 Future												0.00	0	45,809
R207	On	03/08/2017	Bond Future	8.40	Call			1,788.68000	1.78868	1,811,440	2.05	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Put			13.44000	0.01344	12,220	2.05	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Call			1,809.30000	1.80930	1,832,110	2.05	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Put			12.78000	0.01278	11,610	2.05	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/08/2017	Bond Future	8.39	Call			1,768.09000	1.76809	1,790,800	2.05	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Put			14.13000	0.01413	12,860	2.05	0.00	0	0
R207	On	03/08/2017	Bond Future	8.19	Put			36.77000	0.03677	33,990	2.01	0.00	0	0
R207	On	03/08/2017	Bond Future	8.19	Call			1,363.79000	1.36379	1,384,990	2.01	0.00	0	51
R207	On	02/11/2017	Bond Future	8.03	Call			1,078.26000	1.07826	1,096,860	1.62	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Put			127.79000	0.12779	122,130	1.62	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Call			1,094.27000	1.09427	1,112,990	1.62	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Put			124.27000	0.12427	118,730	1.62	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Call			1,110.35000	1.11035	1,129,180	1.62	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Put			120.83000	0.12083	115,400	1.62	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Call			704.13000	0.70413	716,650	1.77	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Put			513.55000	0.51355	501,550	1.77	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Call			714.16000	0.71416	726,800	1.77	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Put			505.93000	0.50593	494,050	1.77	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Call			724.28000	0.72428	737,020	1.77	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Put			498.40000	0.49840	486,620	1.77	0.00	0	0
Total R207 Option												0.00	0	51
Total For R207												0.00	0	45,860
R208	On	03/08/2017	Bond Future			7.72319	99.34331	7.73394	99.31033		3.21	0.00	0	32,228
R208	On	02/11/2017	Bond Future			7.72095	97.84181	7.73253	97.80838		2.69	0.00	0	0
R208	On	01/02/2018	Bond Future			7.70696	99.75033	7.71949	99.71646		2.93	0.00	0	0
Total R208 Future												0.00	0	32,228
R208	On	03/08/2017	Bond Future	8.32	Call			1,882.87000	1.88287	1,909,670	3.35	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Put			105.54000	0.10554	99,360	3.35	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Call			1,830.52000	1.83052	1,856,980	3.34	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Put			113.18000	0.11318	106,660	3.34	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Call			1,856.64000	1.85664	1,883,280	3.35	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Put			109.30000	0.10930	102,960	3.35	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Put			268.34000	0.26834	258,790	2.78	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Call			1,599.73000	1.59973	1,623,770	2.78	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Put			261.86000	0.26186	252,470	2.78	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Call			1,556.04000	1.55604	1,579,750	2.78	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Put			274.95000	0.27495	265,230	2.78	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Call			1,577.83000	1.57783	1,601,710	2.78	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Call			1,172.27000	1.17227	1,189,360	2.95	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Put			847.22000	0.84722	830,440	2.95	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Call			1,187.71000	1.18771	1,204,940	2.95	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Put			835.75000	0.83575	819,110	2.95	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Call			1,156.95000	1.15695	1,173,880	2.95	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Put			858.82000	0.85882	841,880	2.95	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
Total R208 Option										0.00	0	0
Total For R208										0.00	0	32,228
R209 On 03/08/2017 Bond Future			9.50800	74.00236	9.51877	73.92950		13.21		0.00	0	70,903
R209 On 02/11/2017 Bond Future			9.55433	72.26809	9.56539	72.19395		14.17		0.00	0	476
R209 On 01/02/2018 Bond Future			9.59877	73.67772	9.61012	73.60231		13.90		0.00	0	0
Total R209 Future										0.00	0	71,379
R209 On 03/08/2017 Bond Future	9.44	Call			1,625.85000	1.62585	1,649,090	13.17		0.00	0	0
R209 On 03/08/2017 Bond Future	9.44	Put			2,161.36000	2.16136	2,111,740	13.17		0.00	0	0
R209 On 03/08/2017 Bond Future	9.45	Call			1,657.11000	1.65711	1,680,750	13.18		0.00	0	0
R209 On 03/08/2017 Bond Future	9.45	Put			2,124.31000	2.12431	2,075,090	13.18		0.00	0	0
R209 On 03/08/2017 Bond Future	9.43	Call			1,594.94000	1.59494	1,617,770	13.17		0.00	0	0
R209 On 03/08/2017 Bond Future	9.43	Put			2,198.87000	2.19887	2,148,840	13.17		0.00	0	0
R209 On 02/11/2017 Bond Future	9.52	Call			2,663.09000	2.66309	2,692,480	14.04		0.00	0	0
R209 On 02/11/2017 Bond Future	9.52	Put			2,968.10000	2.96810	2,923,350	14.04		0.00	0	0
R209 On 02/11/2017 Bond Future	10.00	Call			4,456.35000	4.45635	4,499,030	14.40		0.00	0	0
R209 On 02/11/2017 Bond Future	10.00	Put			1,631.81000	1.63181	1,600,350	14.40		0.00	0	3,360
R209 On 02/11/2017 Bond Future	9.53	Call			2,695.63000	2.69563	2,725,300	14.05		0.00	0	0
R209 On 02/11/2017 Bond Future	9.53	Put			2,933.28000	2.93328	2,888,810	14.05		0.00	0	0
R209 On 02/11/2017 Bond Future	9.54	Call			2,728.18000	2.72818	2,758,140	14.05		0.00	0	0
R209 On 02/11/2017 Bond Future	9.54	Put			2,898.56000	2.89856	2,854,380	14.05		0.00	0	0
R209 On 02/11/2017 Bond Future	10.60	Call			7,168.40000	7.16840	7,224,700	14.94		0.00	0	0
R209 On 02/11/2017 Bond Future	10.60	Put			713.77000	0.71377	695,930	14.94		0.00	0	1,300
R209 On 02/11/2017 Bond Future	8.30	Put			9,623.70000	9.62370	9,554,020	13.58		0.00	0	0
R209 On 02/11/2017 Bond Future	8.30	Call			341.32000	0.34132	345,780	13.58		0.00	0	2,800
R209 On 02/11/2017 Bond Future	9.00	Put			5,217.76000	5.21776	5,159,480	13.73		0.00	0	0
R209 On 02/11/2017 Bond Future	9.00	Call			1,275.79000	1.27579	1,291,650	13.73		0.00	0	4,100
R209 On 01/02/2018 Bond Future	9.71	Call			3,806.34000	3.80634	3,841,750	13.88		0.00	0	0
R209 On 01/02/2018 Bond Future	9.71	Put			3,147.81000	3.14781	3,107,810	13.88		0.00	0	0
R209 On 01/02/2018 Bond Future	9.72	Call			3,841.07000	3.84107	3,876,720	13.88		0.00	0	0
R209 On 01/02/2018 Bond Future	9.72	Put			3,117.11000	3.11711	3,077,350	13.88		0.00	0	0
R209 On 01/02/2018 Bond Future	9.73	Call			3,875.95000	3.87595	3,911,820	13.89		0.00	0	0
R209 On 01/02/2018 Bond Future	9.73	Put			3,086.65000	3.08665	3,047,110	13.89		0.00	0	0
Total R209 Option										0.00	0	11,560
Total For R209										0.00	0	82,939
R210 On 03/08/2017 Bond Future			187.42589	187.42589	187.38750	187.38750				0.00	0	1,675
R210 On 02/11/2017 Bond Future			188.66348	188.66348	188.62486	188.62486				0.00	0	0
R210 On 01/02/2018 Bond Future			192.44202	192.44202	192.40281	192.40281				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			8,902.50000	8.90250	8,864,110			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/08/2017	Bond Future	196.30	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/08/2017	Bond Future	196.30	Put			8,912.50000	8.91250	8,874,110		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			8,892.50000	8.89250	8,854,110		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			3,445.14000	3.44514	3,406,520		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			3,455.14000	3.45514	3,416,520		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			3,465.14000	3.46514	3,426,520		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/02/2018	Bond Future	192.38	Call			22.81000	0.02281	62,020		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			42.81000	0.04281	82,020		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			32.81000	0.03281	72,020		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	1,675
R212	On	03/08/2017	Bond Future			149.31711	149.31711	149.28637	149.28637			0.00	0	4,858
R212	On	02/11/2017	Bond Future			152.21508	152.21508	152.18424	152.18424			0.00	0	0
R212	On	01/02/2018	Bond Future			153.20337	153.20337	153.17203	153.17203			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			4,063.63000	4.06363	4,032,890		0.00	0	0
R212	On	03/08/2017	Bond Future	153.36	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/08/2017	Bond Future	153.36	Put			4,073.63000	4.07363	4,042,890		0.00	0	0
R212	On	03/08/2017	Bond Future	153.34	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/08/2017	Bond Future	153.34	Put			4,053.63000	4.05363	4,022,890		0.00	0	0
R212	On	02/11/2017	Bond Future	152.41	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.41	Put			225.76000	0.22576	194,920		0.00	0	0
R212	On	02/11/2017	Bond Future	152.42	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.42	Put			235.76000	0.23576	204,920		0.00	0	0
R212	On	02/11/2017	Bond Future	152.40	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.40	Put			215.76000	0.21576	184,920		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			1,537.97000	1.53797	1,506,630		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			1,517.97000	1.51797	1,486,630		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			1,527.97000	1.52797	1,496,630		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R212 Option										0.00	0	0
Total For R212										0.00	0	4,858
R213 On 03/08/2017 Bond Future			9.24665	85.88751	9.26774	85.74618		10.99		0.00	0	55,673
R213 On 02/11/2017 Bond Future			9.29376	83.98041	9.31550	83.83656		11.64		0.00	0	0
R213 On 01/02/2018 Bond Future			9.33978	85.61861	9.36222	85.47207		11.46		0.00	0	0
Total R213 Future										0.00	0	55,673
R213 On 03/08/2017 Bond Future	9.34	Call			2,071.08000	2.07108	2,139,400	11.06		0.00	0	0
R213 On 03/08/2017 Bond Future	9.34	Put			1,589.34000	1.58934	1,516,330	11.06		0.00	0	0
R213 On 03/08/2017 Bond Future	9.35	Call			2,107.85000	2.10785	2,177,000	11.07		0.00	0	0
R213 On 03/08/2017 Bond Future	9.35	Put			1,559.74000	1.55974	1,487,560	11.07		0.00	0	0
R213 On 03/08/2017 Bond Future	9.33	Call			2,034.83000	2.03483	2,102,310	11.05		0.00	0	0
R213 On 03/08/2017 Bond Future	9.33	Put			1,619.52000	1.61952	1,545,670	11.05		0.00	0	0
R213 On 02/11/2017 Bond Future	9.35	Call			2,796.22000	2.79622	2,865,380	11.56		0.00	0	0
R213 On 02/11/2017 Bond Future	9.35	Put			2,568.65000	2.56865	2,493,960	11.56		0.00	0	0
R213 On 02/11/2017 Bond Future	9.36	Call			2,830.24000	2.83024	2,899,960	11.57		0.00	0	0
R213 On 02/11/2017 Bond Future	9.36	Put			2,536.87000	2.53687	2,462,740	11.57		0.00	0	0
R213 On 02/11/2017 Bond Future	9.34	Call			2,762.43000	2.76243	2,831,020	11.56		0.00	0	0
R213 On 02/11/2017 Bond Future	9.34	Put			2,600.73000	2.60073	2,525,470	11.56		0.00	0	0
R213 On 01/02/2018 Bond Future	9.42	Call			3,513.67000	3.51367	3,586,720	11.42		0.00	0	0
R213 On 01/02/2018 Bond Future	9.42	Put			3,137.97000	3.13797	3,064,480	11.42		0.00	0	0
R213 On 01/02/2018 Bond Future	9.43	Call			3,547.23000	3.54723	3,620,730	11.43		0.00	0	0
R213 On 01/02/2018 Bond Future	9.43	Put			3,106.75000	3.10675	3,033,710	11.43		0.00	0	0
R213 On 01/02/2018 Bond Future	9.41	Call			3,479.99000	3.47999	3,552,580	11.42		0.00	0	0
R213 On 01/02/2018 Bond Future	9.41	Put			3,169.15000	3.16915	3,095,200	11.42		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	55,673
R214 On 03/08/2017 Bond Future			9.66881	73.60404	9.67446	73.56451		13.94		0.00	0	35,526
R214 On 02/11/2017 Bond Future			9.71777	71.71552	9.72356	71.67537		15.05		0.00	0	0
R214 On 01/02/2018 Bond Future			9.76592	73.11443	9.77185	73.07367		14.71		0.00	0	0
Total R214 Future										0.00	0	35,526
R214 On 03/08/2017 Bond Future	9.52	Call			1,470.20000	1.47020	1,475,720	13.80		0.00	0	0
R214 On 03/08/2017 Bond Future	9.52	Put			2,563.77000	2.56377	2,529,760	13.80		0.00	0	0
R214 On 03/08/2017 Bond Future	9.53	Call			1,499.84000	1.49984	1,505,560	13.81		0.00	0	0
R214 On 03/08/2017 Bond Future	9.53	Put			2,521.78000	2.52178	2,487,970	13.81		0.00	0	0
R214 On 03/08/2017 Bond Future	9.51	Call			1,440.90000	1.44090	1,446,240	13.80		0.00	0	0
R214 On 03/08/2017 Bond Future	9.51	Put			2,606.22000	2.60622	2,572,030	13.80		0.00	0	0
R214 On 02/11/2017 Bond Future	9.59	Call			2,541.32000	2.54132	2,551,840	14.95		0.00	0	0
R214 On 02/11/2017 Bond Future	9.59	Put			3,476.97000	3.47697	3,447,340	14.95		0.00	0	0
R214 On 02/11/2017 Bond Future	9.60	Call			2,573.25000	2.57325	2,583,910	14.95		0.00	0	0
R214 On 02/11/2017 Bond Future	9.60	Put			3,438.15000	3.43815	3,408,660	14.95		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
R214	On	02/11/2017	Bond Future	9.58	Call			2,509.81000	2.50981	2,520,190	14.94	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Put			3,516.32000	3.51632	3,486,550	14.94	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Call			3,875.89000	3.87589	3,891,160	14.78	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Put			3,478.28000	3.47828	3,452,790	14.78	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Call			3,911.68000	3.91168	3,927,070	14.79	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Put			3,446.06000	3.44606	3,420,690	14.79	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Call			3,840.25000	3.84025	3,855,400	14.78	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Put			3,510.76000	3.51076	3,485,150	14.78	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	35,526
Total for Bond												467,395,563.98	4,169	786,802
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

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/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214 On 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			562.10400	562.10400	561.67700	561.67700			0.00	0	544
GOVI On 02/11/2017 GOVI			572.85800	572.85800	572.42300	572.42300			0.00	0	0
GOVI On 01/02/2018 GOVI			584.03300	584.03300	583.59100	583.59100			0.00	0	0
Total GOVI Future									0.00	0	544
GOVI On 03/08/2017 GOVI	561.10	Call			5,770.00000	0.57700	10,040,000		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			5,670.00000	0.56700	9,940,000		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			5,870.00000	0.58700	10,140,000		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	572.44	Call			0.00000	0.00000	4,180,000		0.00	0	0
GOVI On 02/11/2017 GOVI	572.44	Put			170.00000	0.01700	0,000		0.00	0	0
GOVI On 02/11/2017 GOVI	572.45	Call			0.00000	0.00000	4,080,000		0.00	0	0
GOVI On 02/11/2017 GOVI	572.45	Put			270.00000	0.02700	0,000		0.00	0	0
GOVI On 02/11/2017 GOVI	572.46	Call			0.00000	0.00000	3,980,000		0.00	0	0
GOVI On 02/11/2017 GOVI	572.46	Put			370.00000	0.03700	0,000		0.00	0	0
GOVI On 01/02/2018 GOVI	581.03	Call			25,610.00000	2.56100	30,030,000		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			25,510.00000	2.55100	29,930,000		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			25,710.00000	2.57100	30,130,000		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	544
Total for GOVI									0.00	0	544
AL37 On 03/08/2017 Index Future			542.58400	542.58400	542.43300	542.43300			0.00	0	0
AL37 On 02/11/2017 Index Future			552.96400	552.96400	552.81100	552.81100			0.00	0	0
AL37 On 01/02/2018 Index Future			563.75100	563.75100	563.59600	563.59600			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			623.26500	623.26500	622.87300	622.87300			0.00	0	0
AL7T On 02/11/2017 Index Future			635.18900	635.18900	634.79000	634.79000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T On 01/02/2018 Index Future			647.58000	647.58000	647.17400	647.17400			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			563.84500	563.84500	563.44200	563.44200			0.00	0	633
ALBI On 02/11/2017 Index Future			574.63200	574.63200	574.22200	574.22200			0.00	0	0
ALBI On 01/02/2018 Index Future			585.84100	585.84100	585.42500	585.42500			0.00	0	0
Total ALBI Future									0.00	0	633
Total For ALBI									0.00	0	633
IGOV On 03/08/2017 Index Future			251.27100	251.27100	251.29500	251.29500			0.00	0	1,249
IGOV On 02/11/2017 Index Future			256.14800	256.14800	256.17300	256.17300			0.00	0	0
IGOV On 01/02/2018 Index Future			261.27800	261.27800	261.30400	261.30400			0.00	0	0
Total IGOV Future									0.00	0	1,249
Total For IGOV									0.00	0	1,249
Total for Index									0.00	0	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			96.22080	96.22080	96.30458	96.30458			0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			93.26958	93.26958	93.34329	93.34329			0.00	0	0
10Y ST On 15/06/2026 Interest Rate Swap			92.03827	92.03827	92.10590	92.10590			0.00	0	0
10Y ST On 21/09/2026 Interest Rate Swap			94.17889	94.17889	94.23946	94.23946			0.00	0	0
10Y ST On 21/12/2026 Interest Rate Swap			97.91924	97.91924	97.97374	97.97374			0.00	0	0
10Y ST On 15/03/2027 Interest Rate Swap			96.51154	96.51154	96.56426	96.56426			0.00	0	0
10Y ST On 21/06/2027 Interest Rate Swap			98.56192	98.56192	98.61214	98.61214			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			99.60700	99.60700	99.60700	99.60700			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
1Y STN On 21/09/2017 Interest Rate Swap			99.61005	99.61005	99.61065	99.61065				0.00	0	0
1Y STN On 21/12/2017 Interest Rate Swap			99.81653	99.81653	99.81880	99.81880				0.00	0	0
1Y STN On 15/03/2018 Interest Rate Swap			99.76459	99.76459	99.77013	99.77013				0.00	0	0
1Y STN On 21/06/2018 Interest Rate Swap			99.95296	99.95296	99.96385	99.96385				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			99.84518	99.84518	99.84750	99.84750				0.00	0	0
2Y STN On 16/03/2018 Interest Rate Swap			99.04687	99.04687	99.05213	99.05213				0.00	0	0
2Y STN On 15/06/2018 Interest Rate Swap			98.64129	98.64129	98.65216	98.65216				0.00	0	0
2Y STN On 21/09/2018 Interest Rate Swap			98.59554	98.59554	98.61016	98.61016				0.00	0	0
2Y STN On 21/12/2018 Interest Rate Swap			99.00000	99.00000	99.02000	99.02000				0.00	0	0
2Y STN On 15/03/2019 Interest Rate Swap			99.42292	99.42292	99.44745	99.44745				0.00	0	0
2Y STN On 21/06/2019 Interest Rate Swap			99.85394	99.85394	99.88438	99.88438				0.00	0	0
Total 2Y STND Future										0.00	0	0
Total For 2Y STND										0.00	0	0
5Y STN On 17/12/2020 Interest Rate Swap			96.73555	96.73555	96.77006	96.77006				0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			96.01465	96.01465	96.05909	96.05909				0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			95.26236	95.26236	95.31226	95.31226				0.00	0	0
5Y STN On 21/09/2021 Interest Rate Swap			95.48627	95.48627	95.53556	95.53556				0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			97.71013	97.71013	97.75663	97.75663				0.00	0	51
5Y STN On 15/03/2022 Interest Rate Swap			97.88381	97.88381	97.92882	97.92882				0.00	0	0
5Y STN On 21/06/2022 Interest Rate Swap			99.11321	99.11321	99.15769	99.15769				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 :										467,395,563.98	4,169	789,279
AA05 On 22/03/2019 Spot Bond			9.41500	101.12209	9.42000	101.08849				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				98.00236		97.97711				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	12.97809	100.00000	12.94630				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	98.32356	10.28000	98.26554				0.00	0	0
Total AA07 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 AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	107.10800	10.00000	107.08000				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.08097		100.05786				0.00	0	100,000,000
Total AB010 SPOT										0.00	0	100,000,000
Total For AB010										0.00	0	100,000,000
AB011 On 21/11/2023 Spot Bond				99.92413		99.89972				0.00	0	0
Total AB011 SPOT										0.00	0	0
Total For AB011										0.00	0	0
AB013 On 21/11/2018 Spot Bond			9.46500	98.27327	9.47000	98.24133				0.00	0	1,500,000,000
Total AB013 SPOT										0.00	0	1,500,000,000
Total For AB013										0.00	0	1,500,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	9.43295	100.00000	9.40932				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	99.88848	10.84000	99.85935				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	9.95153	100.00000	9.92741				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	102.19053	11.37000	102.15982				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	11.76653	100.00000	11.73802				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	90.83386	11.81000	90.80514				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	11.85781	100.00000	11.82909				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	14.81079	100.00000	14.77491				0.00	0	0
Total AB023U 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 AB023U									0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	17.86049	100.00000	17.83259			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	11.26523	100.00000	11.23701			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	16.97983	100.00000	16.94184			0.00	0	0
Total AB026U SPOT									0.00	0	0
Total For AB026U									0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	12.81424	100.00000	12.78887			0.00	0	0
Total AB028U SPOT									0.00	0	0
Total For AB028U									0.00	0	0
ABC12L On 25/11/2020 Spot Bond			10.00000	107.90900	10.00000	107.88100			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	267.67796	4.34000	267.55248			0.00	0	0
Total ABCPI3 SPOT									0.00	0	0
Total For ABCPI3									0.00	0	0
ABF19L On 21/04/2022 Spot Bond			100.00000	12.75680	100.00000	12.71653			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				101.87814		101.85579			0.00	1,000,000,000	1,000,000,000
Total ABFN07 SPOT									0.00	1,000,000,000	1,000,000,000
Total For ABFN07									0.00	1,000,000,000	1,000,000,000
ABFN08 On 17/03/2020 Spot Bond				102.57851		102.55478			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				101.53678		101.51173			0.00	0	0
Total ABFN09 SPOT									0.00	0	0
Total For ABFN09									0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				100.04397		100.02055			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				100.58372		100.56052			0.00	0	2,500,000,000
Total ABFN12 SPOT									0.00	0	2,500,000,000

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 ABFN12									0.00	0	2,500,000,000
ABFN1: On 14/05/2020 Spot Bond				100.75763		100.73549			0.00	13,000,000	13,000,000
Total ABFN13 SPOT									0.00	13,000,000	13,000,000
Total For ABFN13									0.00	13,000,000	13,000,000
ABFN1: On 14/05/2022 Spot Bond				100.02298		99.99982			0.00	0	0
Total ABFN14 SPOT									0.00	0	0
Total For ABFN14									0.00	0	0
ABFN1: On 11/11/2020 Spot Bond				100.39363		100.46408			0.00	0	0
Total ABFN15 SPOT									0.00	0	0
Total For ABFN15									0.00	0	0
ABFN1: On 11/11/2022 Spot Bond				100.45291		100.52262			0.00	0	0
Total ABFN16 SPOT									0.00	0	0
Total For ABFN16									0.00	0	0
ABFN1: On 17/05/2019 Spot Bond				100.25114		100.22891			0.00	0	0
Total ABFN17 SPOT									0.00	0	0
Total For ABFN17									0.00	0	0
ABFN1: On 26/09/2023 Spot Bond				101.26492		101.24014			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			11.46500	100.32016	11.47000	100.28314			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				97.79419		97.76661			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				98.98208		98.95453			0.00	200,000,000	100,000,000
Total ABK11 SPOT									0.00	200,000,000	100,000,000
Total For ABK11									0.00	200,000,000	100,000,000
ABK12 On 20/05/2022 Spot Bond				99.82300		99.79329			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			10.71500	98.64829	10.72000	98.61516			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				99.08674		99.05569			0.00	0	0
Total ABK3 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 ABK3										0.00	0	0
ABK3/J On 07/11/2018 Spot Bond			100.00000	40.63761	100.00000	40.53916				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				99.73787		99.71193				0.00	0	25,000,000
Total ABK4 SPOT										0.00	0	25,000,000
Total For ABK4										0.00	0	25,000,000
ABK4/J On 24/05/2018 Spot Bond			100.00000	45.82227	100.00000	45.70753				0.00	0	0
Total ABK4/JIBAR SPOT										0.00	0	0
Total For ABK4/JIBAR										0.00	0	0
ABK5 On 31/10/2018 Spot Bond				98.35528		98.32474				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	40.84421	100.00000	40.74526				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				101.92075		101.89415				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				99.44135		99.41351				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				96.56335		96.53438				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				95.60715		95.57954				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			6.25000	144.38236	6.25000	144.30757				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			6.25000	130.09804	6.25000	130.03041				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	13.10984	100.00000	13.08454				0.00	0	0
Total ABKI02/R212 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 ABKI02/R212										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			7.51000	106.73415	7.51000	106.67521				0.00	0	570,000,000
Total ABKI03 SPOT										0.00	0	570,000,000
Total For ABKI03										0.00	0	570,000,000
ABKI03 On 13/10/2021 Spot Bond			100.00000	6.24955	100.00000	6.23754				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			8.27000	108.07649	8.26000	108.07277				0.00	0	0
Total ABKI04 SPOT										0.00	0	0
Total For ABKI04										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	7.54433	100.00000	7.52508				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				85.29497		85.25021				0.00	0	0
Total ABKS1 SPOT										0.00	0	0
Total For ABKS1										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			3.54000	182.26039	3.54000	182.17895				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	196.25161	2.17000	196.17111				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	207.24225	1.82000	207.15929				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			8.46625	94.41125	8.47625	94.38411				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			8.46625	94.41125	8.47625	94.38411				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				101.17942		101.15634				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				100.71463		100.68954				0.00	4,000,000,000	1,000,000,000
Total ABN58 SPOT										0.00	4,000,000,000	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABN58										0.00	4,000,000,000	1,000,000,000
ABN61 On 31/01/2025 Spot Bond			3.24000	120.08778	3.23000	120.11903				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			3.07000	171.83349	3.07000	171.75890				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			2.90000	226.10162	2.89000	226.28817				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.76000	92.86515	9.76500	92.82056				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				101.90145		101.87655				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		130.25000				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	109.56337	9.63000	109.53506				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				118.21000		118.18000				0.00	0	0
Total ABN77 SPOT										0.00	0	0
Total For ABN77										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			10.13500	106.39803	10.14500	106.30776				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	93.93255	8.90500	93.87939				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	103.12517	10.69000	103.03698			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				101.62297		101.59828			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.36357		100.33765			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			8.77000	102.46497	8.78000	102.43307		5,262,000,000,000.00		600,000,000	300,000,000
Total ABS10 SPOT								5,262,000,000,000.00		600,000,000	300,000,000
Total For ABS10								5,262,000,000,000.00		600,000,000	300,000,000
ABS11 On 09/04/2021 Spot Bond			9.02000	102.25960	9.03000	102.20238			0.00	0	620,000,000
Total ABS11 SPOT									0.00	0	620,000,000
Total For ABS11									0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			9.15000	100.33177	9.16000	100.28163			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	100.20321	9.20000	100.17872			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	100.34352	9.61000	100.27893			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	101.41912	8.87000	101.36553			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			9.44000	101.49699	9.44500	101.45032			0.00	0	0
Total ABS15 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 ABS15										0.00	0	0
ABS16 On 11/11/2025 Spot Bond			10.19000	101.28412	10.20000	101.20043				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	98.32600	10.94000	98.23685				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			9.71000	101.94680	9.71500	101.89711				0.00	0	0
Total ABS18 SPOT										0.00	0	0
Total For ABS18										0.00	0	0
ABS6 On 01/06/2020 Spot Bond			8.75500	102.27707	8.76500	102.22698				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	93.09030	10.24000	93.00926				0.00	0	3,860,000,000
Total ABS7 SPOT										0.00	0	3,860,000,000
Total For ABS7										0.00	0	3,860,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	10.22519	100.00000	10.20268				0.00	0	0
Total ABS7/R186 SPOT										0.00	0	0
Total For ABS7/R186										0.00	0	0
ABS12 On 07/12/2023 Spot Bond			3.53000	279.68061	3.53000	279.55561				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS14 On 31/01/2022 Spot Bond			2.75000	145.51381	2.75000	145.45177				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABS14										0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.04336	100.00000	0.04324				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	58.79116	100.00000	58.64874				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				88.55907		88.51353				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				102.85476		102.82719				0.00	0	0
Total ACL082 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 ACL082										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				102.85476		102.82719				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				102.86869		102.84098				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				102.86869		102.84098				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL086 On 30/07/2017 Spot Bond				102.84083		102.81339				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL087 On 25/11/2020 Spot Bond			10.00000	107.90900	10.00000	107.88100				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL089 On 20/12/2018 Spot Bond				101.51504		101.48902				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL095 On 20/06/2020 Spot Bond				101.55341		101.52671				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL096 On 20/12/2025 Spot Bond				101.56879		101.54182				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				101.53789		101.51147				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL098 On 20/12/2017 Spot Bond				101.46863		101.44344				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL100 On 20/12/2019 Spot Bond			9.17000	103.43986	9.18000	103.39124				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL104 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL118 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 ACL118										0.00	0	0
ACL12 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				211.52755		213.08857				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				211.54382		213.10431				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				101.49943		101.47370				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL138 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL139 On 30/07/2017 Spot Bond				102.83408		102.80670				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL141 On 30/07/2017 Spot Bond				102.88041		102.85379				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	107.90900	10.00000	107.88100				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				101.50409		101.47828				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	101.55734	10.23000	101.52981				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL165 On 20/06/2017 Spot Bond				104.03240		104.01020				0.00	0	0
Total ACL165 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 ACL165										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			9.59500	104.32084	9.60000	104.28465				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL168 On 20/06/2017 Spot Bond				101.47178		101.44654				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL169 On 20/06/2017 Spot Bond			1.75000	133.25146	1.75000	133.19834				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL173 On 20/06/2017 Spot Bond				101.46094		101.43590				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				101.49962		101.47388				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				101.42224		101.39788				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				101.54306		101.51677				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				101.53047		101.50739				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				102.72034		102.69573				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				101.59085		101.56617				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				101.49170		101.46610				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				101.51016		101.48423				0.00	0	0
Total ACL187 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 ACL187										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				101.53025		101.50397				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL188 On 20/09/2022 Spot Bond				101.53499		101.50863				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				101.53499		101.50863				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL194 On 20/06/2017 Spot Bond				101.62336		101.59542				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL195 On 20/12/2017 Spot Bond				101.46863		101.44344				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL196 On 20/06/2017 Spot Bond				101.61099		101.58327				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				101.77767		101.75445				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				101.62336		101.59542				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL199 On 20/12/2022 Spot Bond				101.56130		101.53446				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				101.56130		101.53446				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL202 On 30/01/2023 Spot Bond				149.05211		150.15226				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL203 On 14/02/2023 Spot Bond				151.47190		152.58974				0.00	0	0
Total ACL204 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 ACL204										0.00	0	0
ACL204 On 20/03/2018 Spot Bond				101.38050		101.35688				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond				99.87108		99.84936				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				101.40980		101.38566				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.67371		100.64775				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				93.68771		93.65849				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				101.39278		101.36894				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				101.39125		101.36744				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				101.48554		101.46005				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				100.02920		100.09739				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				100.53151		100.50507				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				100.52400		100.49793				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				101.47933		101.45395				0.00	0	0
Total ACL221 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 ACL221									0.00	0	0
ACL222 On 20/09/2021 Spot Bond				101.45613		101.43117			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				101.78459		101.75776			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	66.17995	100.00000	66.01963			0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	66.17995	100.00000	66.01963			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				102.19096		102.16443			0.00	0	16,000,000
Total ADCB04 SPOT									0.00	0	16,000,000
Total For ADCB04									0.00	0	16,000,000
ADCB0 On 04/12/2018 Spot Bond				101.92095		101.89435			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	40.29695	100.00000	40.19933			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	25.98494	100.00000	25.92198			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	6.12389	100.00000	6.10889			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				100.70562		100.68080			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				100.72825		100.70262			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				100.80362		100.77528			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF3A1 SPOT										0.00	0	0
Total For AHF3A1										0.00	0	0
AHF3A: On 18/10/2042 Spot Bond				100.68300		100.65900				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				100.69055		100.66628				0.00	0	0
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0
AHF3B: On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total AHF3B1 SPOT										0.00	0	0
Total For AHF3B1										0.00	0	0
AHF3B: On 18/10/2019 Spot Bond				100.87895		100.84789				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				100.84133		100.81163				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				101.14883		101.10804				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				101.03658		100.99984				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	41.41345	100.00000	41.30666				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1A: On 15/04/2020 Spot Bond			100.00000	16.05632	100.00000	16.01491				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	11.44849	100.00000	11.41896				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	9.32542	100.00000	9.30137				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AIG2U SPOT									0.00	0	0
Total For AIG2U									0.00	0	0
AIR01 On 15/03/2019 Spot Bond			9.01500	100.70485	9.02000	100.67248			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	106.53094	10.31000	106.45631			0.00	0	0
Total AIR02 SPOT									0.00	0	0
Total For AIR02									0.00	0	0
AIR04 On 29/05/2024 Spot Bond			9.50000	103.02369	9.50500	102.97224			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	12.11880	100.00000	12.09198			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			10.60500	100.41065	10.62500	100.24683		4,946,172,000,000.00	466,400,000	233,200,000	
Total AIR05 SPOT								4,946,172,000,000.00	466,400,000	233,200,000	
Total For AIR05								4,946,172,000,000.00	466,400,000	233,200,000	
AIRL01 On 30/04/2028 Spot Bond			3.33000	174.42543	3.33000	174.34850		0.00	0	1,230,000,000	
Total AIRL01 SPOT								0.00	0	1,230,000,000	
Total For AIRL01								0.00	0	1,230,000,000	
APF01 On 26/09/2017 Spot Bond				101.35410		101.33046		0.00	0	30,000,000	
Total APF01 SPOT								0.00	0	30,000,000	
Total For APF01								0.00	0	30,000,000	
APF02 On 26/09/2019 Spot Bond				101.32871		101.30264		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				100.20076		100.17532		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				100.66864		100.64213		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	87.02711	100.00000	86.82378		0.00	0	60,000,000	
Total AS116U SPOT								0.00	0	60,000,000	
Total For AS116U								0.00	0	60,000,000	
AS120L On 01/02/2018 Spot Bond			100.00000	57.50149	100.00000	57.36219		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AS120U SPOT										0.00	0	0
Total For AS120U										0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	26.01796	100.00000	25.95281				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	26.01796	100.00000	25.95281				0.00	0	0
Total AS127U SPOT										0.00	0	0
Total For AS127U										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	3.83115	100.00000	3.82435				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	0.10694	100.00000	0.10682				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	12.87781	100.00000	12.84661				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	21.78389	100.00000	21.73112				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	32.87948	100.00000	32.79983				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			101.42230			101.39794				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			104.84832			104.81375				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN013 On 20/03/2019 Spot Bond			100.00000		0.00000	100.00000				0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN014 SPOT										0.00	0	100,000,000
Total For ASN014										0.00	0	100,000,000
ASN02(On 09/06/2017 Spot Bond				115.87294		115.85315				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN02(On 07/12/2033 Spot Bond			3.15000	245.63365	3.14000	245.81921				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02(On 20/06/2019 Spot Bond				100.26775		100.24104				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03(On 19/09/2017 Spot Bond				98.09916		98.07974				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				100.15025		100.12518				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN03(On 07/12/2033 Spot Bond			3.16500	218.73644	3.15500	218.91331				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				100.70071		100.67612				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				100.58280		100.55649				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN058 On 28/04/2020 Spot Bond				100.47401		100.44775				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN059 On 30/04/2020 Spot Bond				100.36370		100.33778				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN061 On 14/05/2018 Spot Bond				99.46872		99.46726				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN062 On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN064 On 01/06/2018 Spot Bond				101.85776		101.83380				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN066 On 15/06/2018 Spot Bond				101.46999		101.44676				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN068 On 07/02/2020 Spot Bond				100.20170		100.17613				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN069 On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN070 SPOT										0.00	0	0
Total For ASN070										0.00	0	0
ASN070 On 20/07/2018 Spot Bond				98.51040		98.66593				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN073 On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN077 On 20/06/2020 Spot Bond				101.67080		101.64201				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN078 On 20/09/2020 Spot Bond				101.43749		101.41286				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08 On 10/12/2017 Spot Bond				101.70714		101.68230				0.00	0	0
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN08 On 17/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN082 SPOT										0.00	0	0
Total For ASN082										0.00	0	0
ASN08 On 20/06/2020 Spot Bond				101.14865		101.12184				0.00	0	29,900,000
Total ASN083 SPOT										0.00	0	29,900,000
Total For ASN083										0.00	0	29,900,000
ASN08 On 03/09/2020 Spot Bond				102.10208		102.07407				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				101.22987		101.20579				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				128.46173		128.74246				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				100.89808		100.87369				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				100.64848		100.62278				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN09 On 29/10/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN094 SPOT										0.00	0	0
Total For ASN094										0.00	0	0
ASN09 On 10/11/2020 Spot Bond				100.15244		100.02701				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN096 On 20/12/2020 Spot Bond				71.60867		71.38487				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				101.94602		101.92052				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN112 On 20/12/2017 Spot Bond				101.47636		101.45104				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				101.80264		101.77745				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				100.44714		100.42245				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				101.86996		101.83761				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				101.44939		101.42455				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				99.80589		99.78143				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				99.81564		99.79139				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				99.80914		99.78507				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN13: On 03/03/2019 Spot Bond				101.90057		101.87534				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN13: On 03/03/2019 Spot Bond				101.88544		101.86041				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN13: On 20/12/2020 Spot Bond				101.85453		101.82246				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				84.33000		84.28000				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			3.48000	140.97098	3.48000	140.90807				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				84.33000		84.28000				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				101.43773		101.41309				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				103.96738		103.94237				0.00	0	50,000,000
Total ASN143 SPOT										0.00	0	50,000,000
Total For ASN143										0.00	0	50,000,000
ASN14: On 28/04/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14: On 20/06/2021 Spot Bond				58.51370		58.51370				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN145 On 04/05/2021 Spot Bond				100.30727		100.28160				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN146 On 04/05/2021 Spot Bond				100.30727		100.28160				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN147 On 31/01/2022 Spot Bond			3.52500	140.69636	3.52500	140.63341				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN149 On 31/05/2021 Spot Bond				106.83239		106.57477				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN150 On 04/05/2021 Spot Bond				101.98696		101.96091				0.00	2,800,000,000	700,000,000
Total ASN152 SPOT										0.00	2,800,000,000	700,000,000
Total For ASN152										0.00	2,800,000,000	700,000,000
ASN152 On 31/03/2031 Spot Bond			3.97000	158.07538	3.97000	158.00296				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN154 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
ASN156 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
ASN157 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
ASN159 On 08/08/2021 Spot Bond				100.20918		100.18247				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN160 On 19/08/2021 Spot Bond				99.92745		99.90319				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN161 On 29/08/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN163 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
ASN164 On 20/06/2021 Spot Bond				101.56124		101.53441				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN165 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
ASN172 On 30/05/2017 Spot Bond				101.75418		101.73096				0.00	0	0
Total ASN173 SPOT										0.00	0	0
Total For ASN173										0.00	0	0
ASN173 On 02/12/2019 Spot Bond				101.86430		101.83992				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN174 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
ASN176 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
ASN177 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
ASN179 On 20/06/2022 Spot Bond				101.36010		101.33191				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN181 On 11/10/2017 Spot Bond				100.78921		100.76661				0.00	0	0
Total ASN184 SPOT										0.00	0	0
Total For ASN184										0.00	0	0
ASN38U On 20/12/2017 Spot Bond			100.00000	63.24149	100.00000	63.08828				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39U On 20/12/2017 Spot Bond			100.00000	63.29752	100.00000	63.14418				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40I On 20/12/2017 Spot Bond			100.00000	63.04536	100.00000	62.89263				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN50I On 16/03/2018 Spot Bond			100.00000	63.61247	100.00000	63.45836				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN75I On 20/09/2020 Spot Bond			100.00000	6.31265	100.00000	6.29736				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	42.61090	100.00000	42.50654				0.00	0	10,000,000
Total ASN89U SPOT										0.00	0	10,000,000
Total For ASN89U										0.00	0	10,000,000
BAR00 On 12/06/2018 Spot Bond				101.49749		101.47479				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			8.96500	102.24462	8.97000	102.21371				0.00	0	750,000,000
Total BAW11 SPOT										0.00	0	750,000,000
Total For BAW11										0.00	0	750,000,000
BAW17 On 05/12/2018 Spot Bond				101.45010		101.38275				0.00	1,000,000,000	500,000,000
Total BAW17 SPOT										0.00	1,000,000,000	500,000,000
Total For BAW17										0.00	1,000,000,000	500,000,000
BAW17 On 05/12/2018 Spot Bond			100.00000	33.24331	100.00000	33.16278				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				101.46387		101.43933				0.00	0	30,000,000
Total BAW18 SPOT										0.00	0	30,000,000
Total For BAW18										0.00	0	30,000,000
BAW19 On 05/12/2020 Spot Bond			9.66000	103.94868	9.67000	103.89227				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			9.80000	99.40103	9.81000	99.33770				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.30000	101.29790	9.30000	101.27289				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond				101.58799		101.77743				0.00	6,110,000,000	2,370,000,000
Total BAW22 SPOT										0.00	6,110,000,000	2,370,000,000
Total For BAW22										0.00	6,110,000,000	2,370,000,000
BAW23 On 15/10/2017 Spot Bond			100.00000	85.84906	100.00000	85.64706				0.00	0	0
Total BAW23U SPOT										0.00	0	0
Total For BAW23U										0.00	0	0
BAW24 On 30/09/2019 Spot Bond				101.72688		101.70245				0.00	0	0
Total BAW24 SPOT										0.00	0	0
Total For BAW24										0.00	0	0
BAW25 On 08/05/2020 Spot Bond				100.17617		100.15057				0.00	0	0
Total BAW25 SPOT										0.00	0	0
Total For BAW25										0.00	0	0
BAW26 On 11/05/2021 Spot Bond			100.00000	14.26863	100.00000	14.22408				0.00	0	25,000,000,000
Total BAW26U SPOT										0.00	0	25,000,000,000
Total For BAW26U										0.00	0	25,000,000,000
BAW27 On 11/05/2022 Spot Bond			100.00000	12.49388	100.00000	12.45487				0.00	0	25,000,000,000
Total BAW27U SPOT										0.00	0	25,000,000,000
Total For BAW27U										0.00	0	25,000,000,000
BAW3 On 02/10/2017 Spot Bond				101.72571		101.70251				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			9.22000	101.40934	9.23000	101.38084				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			12.07320	101.29603	12.07653	101.26101				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			12.13397	101.11905	12.13512	101.08579				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			9.47000	101.58644	9.48000	101.55913				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			11.92000	100.67224	11.93000	100.63615				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
BAYA30 On 31/12/2018 Spot Bond				101.47955		101.44794				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			11.46500	102.37599	11.47000	102.33936				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				101.44194		101.41115				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				101.47295		101.44147				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				100.77200		100.73847				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
BAYA37 On 30/09/2018 Spot Bond				100.41040		100.37704				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA40 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				101.47329		101.44181				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA43 On 31/03/2019 Spot Bond				101.47340		101.44192				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA51 On 31/03/2019 Spot Bond				101.54839		101.51432				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				101.57885		101.54504				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				101.25576		101.22908				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				101.57897		101.54517				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				101.17562		101.14896				0.00	0	0
Total BAYA55 SPOT										0.00	0	0
Total For BAYA55										0.00	0	0
BAYA56 On 31/03/2020 Spot Bond				101.40834		101.37620				0.00	0	27,000,000
Total BAYA56 SPOT										0.00	0	27,000,000
Total For BAYA56										0.00	0	27,000,000
BAYA57 On 31/03/2022 Spot Bond				101.52434		101.48947				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				101.87606		101.83568				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				101.87587		101.83548				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				101.87596		101.83558				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				107.31859		107.27961				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				101.65925		101.62366				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYD1I On 30/06/2035 Spot Bond			100.00000	20.92170	100.00000	20.87046				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2I On 30/06/2035 Spot Bond			100.00000	19.04110	100.00000	18.99446				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3I On 30/06/2035 Spot Bond			100.00000	11.75377	100.00000	11.72498				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4I On 30/06/2035 Spot Bond			100.00000	11.76787	100.00000	11.73937				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	14.21086	100.00000	14.17606				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	12.31347	100.00000	12.28331				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	99.72678	100.00000	100.00000				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	97.85523	100.00000	97.59358				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	82.39278	100.00000	82.20721				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				100.90863		100.88594				0.00	0	200,000,000
Total BCJ06 SPOT										0.00	0	200,000,000
Total For BCJ06										0.00	0	200,000,000
BCJ09 On 25/07/2017 Spot Bond				100.48739		100.46378				0.00	0	20,000,000
Total BCJ09 SPOT										0.00	0	20,000,000
Total For BCJ09										0.00	0	20,000,000
BCJ10 On 12/07/2017 Spot Bond				100.83938		100.81523				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCJ11 On 14/11/2017 Spot Bond				100.02172		99.99997				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	101.25037	8.65000	101.22707				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				100.59205		100.56868				0.00	0	64,300,000
Total BCJ13 SPOT										0.00	0	64,300,000
Total For BCJ13										0.00	0	64,300,000
BCP3U On 30/06/2019 Spot Bond			100.00000	20.66256	100.00000	20.61250				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	20.66256	100.00000	20.61250				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.64000	200.42407	2.64000	200.33922				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	175.80184	8.82500	174.38360				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	176.32363	8.82500	174.91736				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	93.68631	9.14500	93.59846				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			8.11500	100.12204	8.12000	100.09630				0.00	0	0
Total BEER02 SPOT										0.00	0	0
Total For BEER02										0.00	0	0
BG1A7I On 21/11/2032 Spot Bond			100.00000	8.43568	100.00000	10.51817				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BG1A8I On 21/11/2032 Spot Bond			100.00000	7.30000	100.00000	9.10213				0.00	0	0
Total BG1A8U SPOT										0.00	0	0
Total For BG1A8U										0.00	0	0
BG1B2I On 23/11/2032 Spot Bond			100.00000	7.30000	100.00000	9.10213				0.00	0	0
Total BG1B2U SPOT										0.00	0	0
Total For BG1B2U										0.00	0	0
BG1C2 On 21/11/2032 Spot Bond			100.00000	7.74440	100.00000	9.65623				0.00	0	0
Total BG1C2U SPOT										0.00	0	0
Total For BG1C2U										0.00	0	0
BG1D2 On 21/11/2032 Spot Bond			100.00000	0.00010	100.00000	0.00010				0.00	0	0
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2I On 21/11/2032 Spot Bond			100.00000	10.36137	100.00000	12.91927				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2I On 21/11/2032 Spot Bond			100.00000	14.31154	100.00000	17.84461				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				100.57437		100.54717				0.00	30,000,000	30,000,000
Total BGL01 SPOT										0.00	30,000,000	30,000,000
Total For BGL01										0.00	30,000,000	30,000,000
BGL02 On 19/11/2019 Spot Bond			10.57000	100.48336	10.58000	100.43313				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				101.50243		101.47311				0.00	800,000,000	405,000,000
Total BGL03 SPOT										0.00	800,000,000	405,000,000
Total For BGL03										0.00	800,000,000	405,000,000
BGL04 On 05/02/2025 Spot Bond			10.77000	101.08215	10.78000	101.02999				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	102.87968	11.13000	102.82225				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2025 Spot Bond				103.36275		103.33409				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			11.80000	102.37281	11.80500	102.32160				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2027 Spot Bond				102.22275		102.19307				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	102.22675	11.13000	102.16904				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				100.33321		100.30283				0.00	0	0
Total BGL10 SPOT										0.00	0	0
Total For BGL10										0.00	0	0
BGL11 On 05/05/2021 Spot Bond			11.50000	103.26089	11.51000	103.19776				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				101.51481		101.48561				0.00	0	50,000,000
Total BGL12 SPOT										0.00	0	50,000,000
Total For BGL12										0.00	0	50,000,000
BGL13 On 20/08/2021 Spot Bond			11.54000	103.37475	11.55000	103.30958				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				100.39427		100.36384				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				101.86738		101.83727				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				101.84589		101.82192				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				99.85630		99.83381				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 BID04 SPOT										0.00	0	40,000,000
Total For BID04										0.00	0	40,000,000
BID05 On 26/06/2019 Spot Bond				100.38064		100.35662				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			8.86500	103.29588	8.87000	103.26176				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
BLG1A1 On 21/11/2032 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BPPF01 On 22/03/2018 Spot Bond				101.26090		101.23858				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				101.36528		101.34103				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BSR17 On 19/06/2018 Spot Bond				103.38907		103.36060				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				99.97846		99.95693				0.00	0	0
Total BTC152 SPOT										0.00	0	0
Total For BTC152										0.00	0	0
BTC165 On 17/05/2017 Spot Bond				99.97895		99.95790				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				99.89476		99.87372				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				99.64267		99.62165				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				99.55863		99.53761				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				99.53790		99.51690				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC169 SPOT										0.00	0	0
Total For BTC169										0.00	0	0
BTC17(On 14/06/2017 Spot Bond				101.27209		101.22121				0.00	0	0
Total BTC170 SPOT										0.00	0	0
Total For BTC170										0.00	0	0
BTC17(On 30/06/2017 Spot Bond				99.05274		99.03168				0.00	0	0
Total BTC171 SPOT										0.00	0	0
Total For BTC171										0.00	0	0
BTC17(On 07/07/2017 Spot Bond				98.90106		98.87993				0.00	0	0
Total BTC173 SPOT										0.00	0	0
Total For BTC173										0.00	0	0
BTC17(On 12/07/2017 Spot Bond				98.79944		98.77838				0.00	0	0
Total BTC174 SPOT										0.00	0	0
Total For BTC174										0.00	0	0
BTC17(On 07/08/2017 Spot Bond				98.25620		98.23520				0.00	0	0
Total BTC175 SPOT										0.00	0	0
Total For BTC175										0.00	0	0
BTC17(On 07/08/2017 Spot Bond				98.25314		98.23209				0.00	0	0
Total BTC176 SPOT										0.00	0	0
Total For BTC176										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				101.26760		101.24274				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				101.30815		101.28247				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ1(On 19/11/2018 Spot Bond				99.92911		99.90539				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BWZJ1(On 10/11/2019 Spot Bond				100.15323		100.02768				0.00	0	30,000,000
Total BWZJ19 SPOT										0.00	0	30,000,000
Total For BWZJ19										0.00	0	30,000,000
BWZJ2 On 10/11/2021 Spot Bond				100.15721		100.03105				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	12.54338	100.00000	12.51266				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BX161U SPOT									0.00	0	0
Total For BX161U									0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	12.54338	100.00000	12.51266			0.00	0	0
Total BX162U SPOT									0.00	0	0
Total For BX162U									0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	12.57613	100.00000	12.54532			0.00	0	0
Total BX163U SPOT									0.00	0	0
Total For BX163U									0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	12.57613	100.00000	12.54532			0.00	0	0
Total BX164U SPOT									0.00	0	0
Total For BX164U									0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	44.28795	100.00000	44.17948			0.00	0	0
Total BYA49U SPOT									0.00	0	0
Total For BYA49U									0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	19.32538	100.00000	19.27805			0.00	0	0
Total BYB10U SPOT									0.00	0	0
Total For BYB10U									0.00	0	0
CBL12 On 06/09/2018 Spot Bond			15.16500	97.72556	15.17000	97.68117			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				101.61451		101.58341			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			12.96500	101.16109	12.97000	101.11861			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			8.47000	99.95361	8.48000	99.93035		7,797,482,000,000.00	920,600,000	810,300,000	
Total CBL16 SPOT								7,797,482,000,000.00	920,600,000	810,300,000	
Total For CBL16								7,797,482,000,000.00	920,600,000	810,300,000	
CBL17 On 23/08/2019 Spot Bond				101.66185		101.62900			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			12.46500	99.75470	12.47000	99.71189			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				101.47709		101.44465			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 CBL20 SPOT										0.00	0	200,000,000
Total For CBL20										0.00	0	200,000,000
CBL22 On 06/05/2020 Spot Bond			9.82000	96.89246	9.83000	96.84248				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL23 On 18/05/2018 Spot Bond				99.94935		99.92395				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				100.38401		100.35642				0.00	0	0
Total CBL24 SPOT										0.00	0	0
Total For CBL24										0.00	0	0
CBL25 On 06/05/2019 Spot Bond				100.21060		100.18396				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	103.46874	10.13000	103.40828				0.00	0	0
Total CBL26 SPOT										0.00	0	0
Total For CBL26										0.00	0	0
CBL27 On 12/05/2020 Spot Bond			100.00000	18.88200	100.00000	18.82304		531,000,000,000,000.00		105,310,000,000	50,000,000,000	
Total CBL27 SPOT								1,000,000,000,000.00		105,310,000,000	50,000,000,000	
Total For CBL27								1,000,000,000,000.00		105,310,000,000	50,000,000,000	
CCT01 On 23/06/2023 Spot Bond			10.55500	113.84751	10.56500	113.76861				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	110.11855	10.56500	110.03678				0.00	0	350,000,000
Total CCT02 SPOT										0.00	0	350,000,000
Total For CCT02										0.00	0	350,000,000
CCT03 On 15/03/2025 Spot Bond			10.63000	104.61839	10.64000	104.53570				0.00	0	710,000,000
Total CCT03 SPOT										0.00	0	710,000,000
Total For CCT03										0.00	0	710,000,000
CGR14 On 13/02/2018 Spot Bond				101.99618		101.97163				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	107.90920	10.00000	107.88100				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				100.81860		100.78802				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR15 SPOT										0.00	0	0
Total For CGR15										0.00	0	0
CGR16 On 22/09/2017 Spot Bond				101.62631		101.59724				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				100.67122		100.64086				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	52.71211	100.00000	52.58441				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	46.60543	100.00000	46.49253				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	43.39706	100.00000	43.29077				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				101.11383		101.08153				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CGR23 On 08/02/2019 Spot Bond				100.24742		100.21591				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				101.76351		101.72996				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				101.55853		101.52777				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				101.24721		101.22276				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				99.73339		99.70358				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				100.19849		100.17315				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR28 SPOT										0.00	0	0
Total For CGR28										0.00	0	0
CGR29 On 08/02/2021 Spot Bond				100.25454		100.22210				0.00	0	0
Total CGR29 SPOT										0.00	0	0
Total For CGR29										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				101.28729		101.25992				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				101.33044		101.30211				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				101.38030		101.35088				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				102.18613		102.15818				0.00	0	0
Total CIG06 SPOT										0.00	0	0
Total For CIG06										0.00	0	0
CIG07 On 28/08/2020 Spot Bond				103.99734		103.96827				0.00	0	400,000,000
Total CIG07 SPOT										0.00	0	400,000,000
Total For CIG07										0.00	0	400,000,000
CIG09L On 07/06/2019 Spot Bond			100.00000	26.48139	100.00000	26.41724				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				100.40166		100.37305				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				100.41168		100.38234				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				100.42786		100.39736				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN18 On 01/07/2021 Spot Bond			10.11000	103.74659	10.11000	103.71832				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN19 On 29/08/2021 Spot Bond			3.14000	138.01073	3.14000	137.95050				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN19 On 13/09/2021 Spot Bond			3.45000	135.62567	3.45000	135.56549				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	107.90900	10.00000	107.88100				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	107.90900	10.00000	107.88100				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN24 On 24/02/2019 Spot Bond			13.50000	95.68830	13.50000	95.65378				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN24 On 24/02/2019 Spot Bond			9.35000	102.06574	9.35000	102.03999				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN26 On 26/03/2019 Spot Bond			9.39500	101.74164	9.40000	101.70785				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN26 On 20/06/2017 Spot Bond				101.87223		101.84741				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN271 On 20/06/2017 Spot Bond				101.46260		101.43831				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				101.43773		101.41309				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				101.45974		101.43537				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				99.86218		99.83900				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN276 On 25/05/2017 Spot Bond				99.75831		99.73120				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN278 On 20/06/2017 Spot Bond				101.46712		101.44310				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN280 On 07/06/2017 Spot Bond				101.80120		101.77763				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN281 On 10/08/2017 Spot Bond				100.18720		100.06251				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN289 On 30/08/2017 Spot Bond				102.01182		101.98745				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				101.42799		101.40040				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				101.41688		101.38902				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN292 On 26/06/2017 Spot Bond				101.60959		101.58698				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	107.90900	10.00000	107.88100				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN292 On 30/06/2017 Spot Bond				101.29120		101.26337				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				101.40334		101.37575				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN294 On 30/06/2017 Spot Bond				101.32303		101.29510				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN295 On 20/12/2017 Spot Bond				101.61864		101.59078				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN296 On 30/06/2017 Spot Bond				101.31485		101.28701				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				101.35386		101.32687				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				101.32973		101.30195				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN300 On 20/12/2017 Spot Bond				154.78922		154.78922				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				101.88730		101.86105				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN302 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
CLN303 On 20/12/2017 Spot Bond				154.09803		154.09803				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN304 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
CLN305 On 14/11/2022 Spot Bond				100.02570		99.99975				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			11.04000	93.99176	11.04500	93.94491				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			11.56000	95.30135	11.56500	95.25226				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 30/06/2017 Spot Bond				101.27887		101.25218				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN316 On 20/03/2023 Spot Bond				101.64180		101.61353				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				100.02519		99.99977				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 24/07/2017 Spot Bond				100.57087		100.54511				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN319 On 30/04/2018 Spot Bond				100.39393		100.36585				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			8.80500	100.37534	8.80500	100.35184				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 24/07/2017 Spot Bond				100.57561		100.54963				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				101.52593		101.49972				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				101.54913		101.52251				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				101.63862		101.61041				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				101.56150		101.53466				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN328 On 20/06/2018 Spot Bond				101.68519		101.65614				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 30/06/2017 Spot Bond				101.27887		101.25218				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN335 On 20/09/2018 Spot Bond				133.42329		133.42329				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 28/07/2017 Spot Bond				100.47613		100.44976				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN339 On 20/12/2018 Spot Bond				102.68914		102.65810				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 30/06/2017 Spot Bond				101.28523		101.25840				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN341 On 20/12/2023 Spot Bond				101.74668		101.71654				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN343 On 20/12/2018 Spot Bond				101.39125		101.36744				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond				101.59530		101.56786				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/07/2017 Spot Bond				100.47225		100.44610				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN346 On 30/06/2017 Spot Bond				101.25343		101.22729				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN349 On 28/10/2018 Spot Bond				100.44740		100.42262				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 28/05/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN353 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN354 On 30/04/2018 Spot Bond				100.36757		100.34138				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				100.56791		100.54228				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN359 On 20/03/2019 Spot Bond				101.35726		101.33405				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			10.22000	103.20293	10.22500	103.15052				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				101.46158		101.43652				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				100.24019		100.20980				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			12.36000	104.77802	12.36500	104.72078				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.24872		100.21725				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			12.39000	104.83471	12.39500	104.77842				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 26/07/2022 Spot Bond			10.02000	107.59104	10.02000	107.56199				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				98.50220		98.47079				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond				100.54293		100.51591				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				83.75164		83.72374				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				101.44221		101.41750				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				101.46851		101.44332				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				101.46867		101.44349				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				101.32592		101.29821				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			9.52000	102.64276	9.53000	102.58499				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN377 On 30/06/2017 Spot Bond				101.12624		101.10201				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN378 On 20/06/2019 Spot Bond				101.60016		101.57263				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	99.57193	10.98000	99.54301				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	101.67243	11.00000	101.64285				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN381 On 20/03/2021 Spot Bond				101.62290		101.59496				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN383 On 22/07/2017 Spot Bond				100.54125		100.51684				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			12.15000	101.27780	12.15500	101.22157				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				101.75888		101.72852				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				101.46838		101.44319				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				100.57224		100.54374				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				101.55367		101.52697				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				101.47624		101.45092				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				101.83372		101.80976				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN396 On 20/03/2020 Spot Bond				101.58466		101.55741				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				102.47286		102.43916				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.02436		99.99980				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN399 On 14/11/2022 Spot Bond				100.02423		99.99981				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				101.47613		101.45081				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				101.27948		101.25613				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				101.20253		101.17749				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				99.82263		99.79292				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN404 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
CLN406 On 20/06/2020 Spot Bond				101.48386		101.45840				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 18/07/2020 Spot Bond				100.84086		100.81116				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN409 On 20/09/2020 Spot Bond				101.62296		101.59502				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				101.63068		101.60261				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN411 On 18/07/2020 Spot Bond				100.84462		100.81478				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond				101.60751		101.57985				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				101.90075		101.86785				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				101.68473		101.65569				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond				100.89341		100.86181				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 20/09/2020 Spot Bond			4.00000	112.57574	4.00000	112.57574				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN417 On 23/09/2020 Spot Bond				101.59660		101.56752				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond				101.76196		101.73154				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	47.70778	7.01000	47.69893				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				101.77739		101.74670				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN42 On 26/01/2021 Spot Bond				100.70255		100.66749				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN42 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
CLN42 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
CLN42 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
CLN42 On 20/12/2020 Spot Bond				104.70935		104.68152				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN42 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
CLN42 On 20/12/2018 Spot Bond				103.80403		103.77852				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN42 On 15/11/2020 Spot Bond				100.02493		99.99951				0.00	0	0
Total CLN428 SPOT										0.00	0	0
Total For CLN428										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				102.08573		102.04952				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN43(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
CLN43(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
CLN43(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
CLN43(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
CLN43(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
CLN43(On 30/06/2017 Spot Bond				101.23814		101.21499				0.00	0	70,000,000
Total CLN435 SPOT										0.00	0	70,000,000
Total For CLN435										0.00	0	70,000,000
CLN43(On 20/12/2020 Spot Bond				101.61527		101.58747				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN43(On 20/12/2020 Spot Bond				101.54574		101.51918				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN43(On 03/02/2021 Spot Bond				100.35273		100.32538				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN44(On 20/03/2021 Spot Bond				115.41678		115.41678				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN44(On 20/03/2021 Spot Bond				102.85362		102.80359				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN44(On 07/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN442 SPOT										0.00	0	0
Total For CLN442										0.00	0	0
CLN442 On 23/05/2021 Spot Bond				99.81527		99.78872				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN444 On 24/05/2021 Spot Bond			10.12000	103.72259	10.13000	103.66112				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN445 On 20/06/2017 Spot Bond				101.03450		101.01386				0.00	0	0
Total CLN446 SPOT										0.00	0	0
Total For CLN446										0.00	0	0
CLN446 On 20/06/2017 Spot Bond				101.14160		101.12179				0.00	0	0
Total CLN447 SPOT										0.00	0	0
Total For CLN447										0.00	0	0
CLN447 On 20/06/2017 Spot Bond				101.07249		101.05215				0.00	0	0
Total CLN448 SPOT										0.00	0	0
Total For CLN448										0.00	0	0
CLN448 On 20/09/2017 Spot Bond				101.09944		101.07990				0.00	0	0
Total CLN449 SPOT										0.00	0	0
Total For CLN449										0.00	0	0
CLN449 On 20/06/2017 Spot Bond				101.13640		101.11620				0.00	0	0
Total CLN450 SPOT										0.00	0	0
Total For CLN450										0.00	0	0
CLN450 On 20/06/2017 Spot Bond				101.08403		101.06477				0.00	0	0
Total CLN451 SPOT										0.00	0	0
Total For CLN451										0.00	0	0
CLN451 On 31/01/2022 Spot Bond			4.15000	136.94557	4.15000	136.88197				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN452 On 31/01/2025 Spot Bond			6.09000	98.62908	6.08000	98.64539				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			5.73000	101.08398	5.72000	101.10192				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN454 On 04/05/2021 Spot Bond				99.79101		99.76469				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN455 On 20/12/2021 Spot Bond				101.81151		101.78021				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN456 On 17/11/2021 Spot Bond				99.97488		99.95008				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN457 On 29/11/2021 Spot Bond				102.04914		102.02301				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN458 On 20/06/2017 Spot Bond				101.23336		101.21142				0.00	0	0
Total CLN459 SPOT										0.00	0	0
Total For CLN459										0.00	0	0
CLN459 On 29/11/2021 Spot Bond				102.02813		102.00228				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN460 On 15/02/2022 Spot Bond				100.02664		99.99940				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN461 On 16/02/2022 Spot Bond			10.69000	103.99579	10.70000	103.92901				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN462 On 23/02/2018 Spot Bond				99.83558		99.81188				0.00	0	101,000,000
Total CLN463 SPOT										0.00	0	101,000,000
Total For CLN463										0.00	0	101,000,000
CLN463 On 13/03/2022 Spot Bond			9.97000	102.00513	9.97500	101.95932				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN464 On 14/03/2020 Spot Bond				101.57207		101.54778				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN465 On 21/02/2024 Spot Bond				99.84745		99.82186				0.00	0	0
Total CLN466 SPOT										0.00	0	0
Total For CLN466										0.00	0	0
CLN466 On 27/03/2020 Spot Bond				101.17870		101.15467				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN467 On 28/03/2020 Spot Bond				101.19654		101.17168				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN468 On 28/03/2022 Spot Bond				100.72778		100.70196				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN469 On 07/05/2018 Spot Bond				100.26080		100.23656				0.00	0	0
Total CLN470 SPOT										0.00	0	0
Total For CLN470										0.00	0	0
CLN470 On 17/05/2019 Spot Bond			100.00000	16.04493	100.00000	100.00000		600,000,000,000,000.00		16,000,000,000	16,000,000,000	
Total CLN471 SPOT								10,000,000,000,000.00		16,000,000,000	16,000,000,000	
Total For CLN471								10,000,000,000,000.00		16,000,000,000	16,000,000,000	
CLN471 On 18/04/2028 Spot Bond				203.55288		203.32152		0.00		0	0	
Total CLN55 SPOT								0.00		0	0	
Total For CLN55								0.00		0	0	
CLN55 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	
CLN61 On 18/04/2028 Spot Bond			9.13500	93.68631	9.14500	93.59846		0.00		0	0	
Total CLN81 SPOT								0.00		0	0	
Total For CLN81								0.00		0	0	
CLN81 On 28/04/2028 Spot Bond			8.75000	175.80184	8.82500	174.38360		0.00		0	0	
Total CLN88 SPOT								0.00		0	0	
Total For CLN88								0.00		0	0	
CLN88 On 02/03/2028 Spot Bond			8.75000	176.32363	8.82500	174.91736		0.00		0	0	
Total CLN89 SPOT								0.00		0	0	
Total For CLN89								0.00		0	0	
CLN89 On 20/06/2017 Spot Bond				101.47642		101.45110		0.00		0	0	
Total CLNF07 SPOT								0.00		0	0	
Total For CLNF07								0.00		0	0	
CLNF07 On 10/07/2017 Spot Bond				100.97092		100.94449		0.00		0	0	
Total CLNF08 SPOT								0.00		0	0	
Total For CLNF08								0.00		0	0	
CLNF08 On 20/06/2017 Spot Bond				101.49189		101.46629		0.00		0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLNF09 SPOT									0.00	0	0
Total For CLNF09									0.00	0	0
CLNF1(On 24/07/2017 Spot Bond				100.57087		100.54511			0.00	0	0
Total CLNF10 SPOT									0.00	0	0
Total For CLNF10									0.00	0	0
CLNF1(On 20/03/2018 Spot Bond				101.37740		101.35384			0.00	0	0
Total CLNF11 SPOT									0.00	0	0
Total For CLNF11									0.00	0	0
CLNF1(On 20/06/2019 Spot Bond				101.43772		101.41308			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF1(On 20/06/2019 Spot Bond				101.90438		101.88037			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF1(On 20/09/2019 Spot Bond				101.43766		101.41302			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF1(On 20/06/2020 Spot Bond				101.49159		101.46599			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.08874		102.48496			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				100.77451		100.74728			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			8.67000	104.32209	8.68000	104.28783		5,895,600,000,000.00	680,000,000	1,240,000,000	
Total COJ04 SPOT								5,895,600,000,000.00	680,000,000	1,240,000,000	
Total For COJ04								5,895,600,000,000.00	680,000,000	1,240,000,000	
COJ05 On 05/06/2023 Spot Bond			9.44500	117.92798	9.45500	117.84917		0.00	0	1,300,000,000	
Total COJ05 SPOT								0.00	0	1,300,000,000	
Total For COJ05								0.00	0	1,300,000,000	
COJ07 On 23/03/2021 Spot Bond			9.73000	104.86357	9.74000	104.80431		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	108.39222	10.79000	108.30235		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total COJ08 SPOT										0.00	0	0
Total For COJ08										0.00	0	0
COJG0 On 09/06/2024 Spot Bond			10.11000	104.75182	10.11500	104.69855				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			10.28500	95.95848	10.29000	95.91121				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	93.44790	11.47000	93.36152				0.00	0	100,000,000
Total COT02 SPOT										0.00	0	100,000,000
Total For COT02										0.00	0	100,000,000
COT03 On 05/06/2028 Spot Bond			11.48000	91.72388	11.49000	91.63953				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	18.38611	100.00000	18.34157				0.00	0	0
Total CPL01U SPOT										0.00	0	0
Total For CPL01U										0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL021 SPOT										0.00	0	0
Total For CPL021										0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL022 SPOT										0.00	0	0
Total For CPL022										0.00	0	0
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL02L On 12/03/2020 Spot Bond			100.00000	18.43962	100.00000	18.39495				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	31.80006	100.00000	31.72302				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	39.64988	100.00000	39.55277				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	32.91450	100.00000	32.83475				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CPL06U SPOT									0.00	0	0
Total For CPL06U									0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.49500	100.90819	11.50500	100.81399			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	44.81844	100.00000	44.70986			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	38.55012	100.00000	38.45673			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	45.37843	100.00000	45.26851			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			8.24500	100.34723	8.25500	100.32158		906,950,000,000.00	110,000,000	55,000,000	
Total DENG44 SPOT								906,950,000,000.00	110,000,000	55,000,000	
Total For DENG44								906,950,000,000.00	110,000,000	55,000,000	
DENG4 On 29/09/2017 Spot Bond			6.86000	100.85217	6.86000	100.83368		0.00	0	0	
Total DENG44/R203 SPOT								0.00	0	0	
Total For DENG44/R203								0.00	0	0	
DENG6 On 29/08/2017 Spot Bond				101.79237		101.76864		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				101.27396		101.25048		0.00	0	0	
Total DENG65 SPOT								0.00	0	0	
Total For DENG65								0.00	0	0	
DENG6 On 29/08/2017 Spot Bond				101.81566		101.79191		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				101.72253		101.69879		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				97.63275		97.61020		0.00	0	0	
Total DENG69 SPOT								0.00	0	0	
Total For DENG69								0.00	0	0	
DLTB0 On 09/10/2017 Spot Bond				100.94373		100.91806		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DLTB03 SPOT									0.00	0	0
Total For DLTB03									0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	89.13385	100.00000	88.92111			0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	89.13385	100.00000	88.92111			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	83.31974	100.00000	83.13292			0.00	0	200,000,000
Total DNG60U SPOT									0.00	0	200,000,000
Total For DNG60U									0.00	0	200,000,000
DOL003 On 20/09/2018 Spot Bond				101.86263		101.83041			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				100.85030		100.81173			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				69.37372		69.31130			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			9.29000	102.81269	9.30000	102.75380			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			8.77000	104.15241	8.78000	104.10361		32,975,200,000,000.00	3,760,000,000	1,911,500,000	
Total DV22 SPOT								32,975,200,000,000.00	3,760,000,000	1,911,500,000	
Total For DV22								32,975,200,000,000.00	3,760,000,000	1,911,500,000	
DV22/R On 07/02/2020 Spot Bond			100.00000	21.67103	100.00000	21.62254			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			9.75000	103.21129	9.75500	103.16227		9,750,000,000,000.00	1,000,000,000	600,000,000	
Total DV23 SPOT								9,750,000,000,000.00	1,000,000,000	600,000,000	
Total For DV23								9,750,000,000,000.00	1,000,000,000	600,000,000	
DV23/R On 27/02/2023 Spot Bond			100.00000	12.73536	100.00000	12.70686			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	12.73536	100.00000	12.70686			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			9.82000	101.66848	9.82500	101.61735			0.00	0	0
Total DV24 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 DV24									0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	102.30021	9.69000	102.27347			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	102.30021	9.69000	102.27347			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			11.00500	96.50317	11.02500	96.34999			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	102.39631	10.10000	102.36844			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	102.39631	10.10000	102.36844			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				99.82449		99.80260			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				99.93600		99.91456			0.00	0	0
Total DVC028 SPOT									0.00	0	0
Total For DVC028									0.00	0	0
DVC25 On 29/08/2017 Spot Bond				101.79728		101.77544			0.00	0	100,000,000
Total DVC25 SPOT									0.00	0	100,000,000
Total For DVC25									0.00	0	100,000,000
DVC26 On 29/11/2017 Spot Bond				101.76548		101.74310			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				101.05835		101.03537			0.00	0	0
Total DVF18 SPOT									0.00	0	0
Total For DVF18									0.00	0	0
DVF19 On 31/05/2019 Spot Bond				102.42866		102.40546			0.00	0	50,000,000
Total DVF19 SPOT									0.00	0	50,000,000
Total For DVF19									0.00	0	50,000,000
DVF20 On 29/11/2019 Spot Bond				101.86009		101.83646			0.00	0	0
Total DVF20 SPOT									0.00	0	0
Total For DVF20									0.00	0	0
DVF20 On 28/03/2020 Spot Bond				101.17115		101.14779			0.00	0	0
Total DVF20B SPOT									0.00	0	0
Total For DVF20B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVF21 On 29/11/2021 Spot Bond				101.92727		101.90275			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				101.21110		101.18691			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			8.44000	117.82794	8.45000	117.77093			115,410,248,000.00	13,674,200	303,837,100
Total E170 SPOT									115,410,248,000.00	13,674,200	303,837,100
Total For E170									115,410,248,000.00	13,674,200	303,837,100
E170/R On 01/08/2020 Spot Bond			100.00000	23.43254	100.00000	23.38010			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			9.18000	102.77575	9.19000	102.72604			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	103.24758	9.34000	103.18340			0.00	0	0
Total ECN22 SPOT									0.00	0	0
Total For ECN22									0.00	0	0
ECN24 On 14/03/2024 Spot Bond			9.76000	102.60798	9.76500	102.55674			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			3.41000	104.72917	3.40000	104.80606			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				100.63473		100.59943			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				100.51475		100.48619			0.00	0	0
Total EFS0A2 SPOT									0.00	0	0
Total For EFS0A2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EFS0C On 28/10/2023 Spot Bond			100.00000	17.37438	100.00000	17.33182			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	100.96328	3.05000	100.91942			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	114.35408	2.25000	114.30689			0.00	0	0
Total EL037/I2038 SPOT									0.00	0	0
Total For EL037/I2038									0.00	0	0
EL28 On 02/05/2028 Spot Bond			3.05000	126.46144	3.02000	126.76528			0.00	0	0
Total EL28 SPOT									0.00	0	0
Total For EL28									0.00	0	0
EL29 On 19/11/2029 Spot Bond			3.06000	113.32673	3.02000	113.77346			0.00	0	0
Total EL29 SPOT									0.00	0	0
Total For EL29									0.00	0	0
EL30 On 29/07/2030 Spot Bond			3.08000	113.12381	3.08000	113.07458			0.00	0	1,950,000,000
Total EL30 SPOT									0.00	0	1,950,000,000
Total For EL30									0.00	0	1,950,000,000
EL31 On 02/06/2031 Spot Bond			3.05000	105.92456	2.99000	106.63121			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	101.61774	3.04000	101.57362			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	114.35408	2.25000	114.30689			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	106.21025	9.43000	106.15558			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	106.05075	9.41000	105.99194			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	97.99144	10.54000	97.91634			0.00	0	0
Total EMM03 SPOT									0.00	0	0
Total For EMM03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EMM04 On 16/05/2028 Spot Bond			10.79000	93.61710	10.81000	93.51585				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			11.05500	99.21444	11.07500	99.10552				0.00	0	2,333,333,100
Total EMM05 SPOT										0.00	0	2,333,333,100
Total For EMM05										0.00	0	2,333,333,100
EMM06 On 23/06/2025 Spot Bond			10.63000	102.85888	10.64000	102.79936				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				101.89182		101.86777				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				100.19865		100.17348				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				99.93186		99.90905				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				101.85398		101.82974				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				101.61414		101.58959				0.00	0	30,000,000
Total EPF008 SPOT										0.00	0	30,000,000
Total For EPF008										0.00	0	30,000,000
EPF009 On 30/03/2018 Spot Bond				101.12591		101.10251				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				100.20133		100.17581				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF01U On 01/09/2018 Spot Bond			100.00000	39.40089	100.00000	39.30544				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF02U On 01/09/2019 Spot Bond			100.00000	16.13860	100.00000	16.09951				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EPFC2' On 06/09/2017 Spot Bond				101.66919		101.64620				0.00	0	0
Total EPFC27 SPOT										0.00	0	0
Total For EPFC27										0.00	0	0
EPFC2' On 06/11/2017 Spot Bond				100.18789		100.16407				0.00	0	40,000,000
Total EPFC29 SPOT										0.00	0	40,000,000
Total For EPFC29										0.00	0	40,000,000
EPFC3' On 02/03/2018 Spot Bond				101.82283		101.79955				0.00	0	25,000,000
Total EPFC30 SPOT										0.00	0	25,000,000
Total For EPFC30										0.00	0	25,000,000
EPFC3' On 06/09/2017 Spot Bond				101.61938		101.59658				0.00	0	0
Total EPFC31 SPOT										0.00	0	0
Total For EPFC31										0.00	0	0
EPFC3' On 03/11/2017 Spot Bond				100.26145		100.23961				0.00	0	0
Total EPFC32 SPOT										0.00	0	0
Total For EPFC32										0.00	0	0
EQS05 On 28/04/2019 Spot Bond			100.00000	30.43514	100.00000	30.36060				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				96.94430		96.91212				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			12.46500	97.70584	12.47000	97.66951				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				99.69087		99.66299				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	43.20358	100.00000	43.09777				0.00	0	0
EQS08, On 04/10/2018 Spot Bond			100.00000	43.29674	100.00000	43.19069				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				99.97600		99.95227				0.00	0	0
Total ERS3B4 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 ERS3B4										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				99.97400		99.94802				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				99.97456		99.94950				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				99.97126		99.94254				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	107.90900	10.00000	107.88100				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA14 SPOT										0.00	0	0
Total For ERSA14										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				99.97721		99.95440				0.00	500,000,000	310,000,000
Total ERSA15 SPOT										0.00	500,000,000	310,000,000
Total For ERSA15										0.00	500,000,000	310,000,000
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA16 SPOT										0.00	0	0
Total For ERSA16										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				99.84812		99.82535				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				99.97817		99.95630				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ERSA19									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.21273		100.19039			0.00	0	30,000,000
Total ERSA20 SPOT									0.00	0	30,000,000
Total For ERSA20									0.00	0	30,000,000
ERSA2 On 17/11/2025 Spot Bond				99.53029		99.50632			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				100.43141		100.40843			0.00	0	40,000,000
Total ERSA22 SPOT									0.00	0	40,000,000
Total For ERSA22									0.00	0	40,000,000
ERSA2 On 17/11/2025 Spot Bond				99.97629		99.95283			0.00	0	40,000,000
Total ERSA23 SPOT									0.00	0	40,000,000
Total For ERSA23									0.00	0	40,000,000
ES18 On 20/04/2018 Spot Bond			8.29500	101.48295	8.30000	101.45599			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	100.64442	9.25000	100.61956			0.00	0	0
Total ES18/R204 SPOT									0.00	0	0
Total For ES18/R204									0.00	0	0
ES23 On 25/01/2023 Spot Bond			9.09000	107.01592	9.09500	106.96723		285,612,575,886,000.00	31,420,525,400	15,750,751,600	
Total ES23 SPOT								15,612,575,886,000.00	31,420,525,400	15,750,751,600	
Total For ES23								15,612,575,886,000.00	31,420,525,400	15,750,751,600	
ES23/R On 25/01/2023 Spot Bond			10.00000	103.03732	10.00000	103.00955		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	89.37520	9.84000	89.29790		473,896,634,566,000.00	48,209,220,200	36,400,000,000	
Total ES26 SPOT								13,896,634,566,000.00	48,209,220,200	36,400,000,000	
Total For ES26								13,896,634,566,000.00	48,209,220,200	36,400,000,000	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.92996	7.85000	100.90873		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	77.31609	10.62500	77.23170		568,040,556,081,000.00	241,925,629,400	121,750,000,000	
Total ES33 SPOT								18,040,556,081,000.00	241,925,629,400	121,750,000,000	
Total For ES33								18,040,556,081,000.00	241,925,629,400	121,750,000,000	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.24819	7.50000	101.22794		0.00	0	0	
Total ES33/R209 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 ES33/R209									0.00	0	0
ES42 On 25/04/2042 Spot Bond			10.87500	80.19366	10.88000	80.13525			503,341,906,175,000.00	138,238,336,200	85,019,168,100
Total ES42 SPOT									13,341,906,175,000.00	138,238,336,200	85,019,168,100
Total For ES42									13,341,906,175,000.00	138,238,336,200	85,019,168,100
ES42/R On 25/04/2042 Spot Bond			8.50000	100.47877	8.50000	100.45591			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				99.93289		99.91038			0.00	0	0
Total EXX01 SPOT									0.00	0	0
Total For EXX01									0.00	0	0
EXX02 On 19/05/2019 Spot Bond				98.21880		98.19287			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond				101.44769		101.42291			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				101.49391		101.46831			0.00	0	0
Total FBJ22Z SPOT									0.00	0	0
Total For FBJ22Z									0.00	0	0
FIF01U On 01/11/2018 Spot Bond			100.00000	40.16517	100.00000	40.06786			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	40.24186	100.00000	40.14437			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	40.33947	100.00000	40.24175			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	40.43709	100.00000	40.33912			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	15.03090	100.00000	14.99326			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	11.92959	100.00000	11.89971			0.00	0	0
Total FIF06U 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 FIF06U										0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				99.85973		99.83614				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				99.82329		99.80066				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				101.92682		101.90263				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				101.94274		101.91798				0.00	0	0
Total FIFB08 SPOT										0.00	0	0
Total For FIFB08										0.00	0	0
FIFB09 On 27/06/2019 Spot Bond				101.26617		101.24134				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				101.93495		101.91056				0.00	0	40,000,000
Total FIFB10 SPOT										0.00	0	40,000,000
Total For FIFB10										0.00	0	40,000,000
FIFB11 On 07/02/2020 Spot Bond				100.20063		100.17519				0.00	0	68,000,000
Total FIFB11 SPOT										0.00	0	68,000,000
Total For FIFB11										0.00	0	68,000,000
FIFB12 On 13/08/2020 Spot Bond				100.02350		100.00001				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	5.01051	100.00000	5.00026				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	0.46752	100.00000	0.46635				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	0.46752	100.00000	0.46635				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	10.92904	100.00000	10.90257				0.00	0	0
Total FR002U 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 FR002U									0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	10.64562	100.00000	10.61983			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
FR2A4G 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
FR2A4F 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			9.21500	102.35319	9.29500	102.21199		9,215,000,000,000.00	1,000,000,000	860,000,000	
Total FRB05 SPOT								9,215,000,000,000.00	1,000,000,000	860,000,000	
Total For FRB05								9,215,000,000,000.00	1,000,000,000	860,000,000	
FRB09 On 10/06/2017 Spot Bond				101.50300		101.48202		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				102.52456		102.50033		0.00	60,000,000	30,000,000	
Total FRB11 SPOT								0.00	60,000,000	30,000,000	
Total For FRB11								0.00	60,000,000	30,000,000	
FRB12 On 02/06/2024 Spot Bond				103.18364		103.15903		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				98.08275		98.05501		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	102.20705	10.73000	102.14603		0.00	0	200,000,000	
Total FRB14 SPOT								0.00	0	200,000,000	
Total For FRB14								0.00	0	200,000,000	
FRB15 On 06/03/2025 Spot Bond				103.93232		103.90423		0.00	0	30,000,000	
Total FRB15 SPOT								0.00	0	30,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRB15									0.00	0	30,000,000
FRB16 On 08/07/2025 Spot Bond				100.95073		100.92109			0.00	0	0
Total FRB16 SPOT									0.00	0	0
Total For FRB16									0.00	0	0
FRB17 On 08/01/2027 Spot Bond				101.09681		101.06684			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	11.98074	100.00000	11.95140			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				103.09518		101.31784			0.00	610,000,000	610,000,000
Total FRB18 SPOT									0.00	610,000,000	610,000,000
Total For FRB18									0.00	610,000,000	610,000,000
FRB19 On 14/04/2021 Spot Bond			11.42000	103.90937	11.43000	103.84639			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				102.46190		102.43149			0.00	0	0
Total FRB20 SPOT									0.00	0	0
Total For FRB20									0.00	0	0
FRB21 On 24/11/2021 Spot Bond				102.48460		102.45443			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				102.13368		102.10322			0.00	0	0
Total FRB22 SPOT									0.00	0	0
Total For FRB22									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			10.26500	107.28910	10.27000	107.25225			0.00	0	0
Total FRBC21 SPOT									0.00	0	0
Total For FRBC21									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				103.71041		103.68574			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			3.23000	142.50800	3.23000	142.44539			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			3.53000	279.68061	3.53000	279.55561		12,892,266,000,000.00	3,652,200,000	1,826,100,000	
Total FRBI23 SPOT								12,892,266,000,000.00	3,652,200,000	1,826,100,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRBI23										12,892,266,000,000.00	3,652,200,000	1,826,100,000
FRBI25 On 31/01/2025 Spot Bond			3.64000	116.77970	3.63000	116.80853				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			3.94000	158.51307	3.94000	158.44057				4,972,280,000,000.00	1,262,000,000	631,000,000
Total FRBI28 SPOT										4,972,280,000,000.00	1,262,000,000	631,000,000
Total For FRBI28										4,972,280,000,000.00	1,262,000,000	631,000,000
FRBI33 On 07/12/2033 Spot Bond			4.09000	195.24077	4.08000	195.38728				0.00	0	0
Total FRBI33 SPOT										0.00	0	0
Total For FRBI33										0.00	0	0
FRBI46 On 31/03/2046 Spot Bond			4.24000	87.78572	4.24000	87.74487				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	91.17673	4.23000	91.13425				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	73.60135	8.93000	73.55983				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			10.05000	48.50582	10.05000	48.45644				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			10.08000	47.85164	10.08000	47.80222				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC05 On 13/10/2018 Spot Bond			100.00000	42.13955	100.00000	42.03635				0.00	0	0
Total FRC05U SPOT										0.00	0	0
Total For FRC05U										0.00	0	0
FRC06 On 31/12/2017 Spot Bond			100.00000	62.55776	100.00000	62.40455				0.00	0	0
Total FRC06U SPOT										0.00	0	0
Total For FRC06U										0.00	0	0
FRC10 On 03/06/2021 Spot Bond				102.35211		102.32066				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC10 On 20/06/2017 Spot Bond				101.70065		101.67133				0.00	0	0
Total FRC109 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 FRC109										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				101.49963		101.47389				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				101.62646		101.59846				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC11: On 20/06/2017 Spot Bond			7.47000	98.00000	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC11: On 20/06/2017 Spot Bond			7.47000	100.00000	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				101.60017		101.57264				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC125									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC126 SPOT									0.00	0	0
Total For FRC126									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC127 SPOT									0.00	0	0
Total For FRC127									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC128 SPOT									0.00	0	0
Total For FRC128									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC129 SPOT									0.00	0	0
Total For FRC129									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC130 SPOT									0.00	0	0
Total For FRC130									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC131 SPOT									0.00	0	0
Total For FRC131									0.00	0	0
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				102.03228		101.99703			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	93.26752	100.09221	93.03646				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				101.47169		101.44645				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				104.24175		104.21234				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				101.59541		101.56796				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15: On 20/09/2017 Spot Bond			5.76400	98.00000	5.76400	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				101.61091		101.58318				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				101.48874		101.46319				0.00	0	0
Total FRC153 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 FRC153										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				101.53050		101.50421				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				101.93984		101.90624				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond				101.50730		101.48143				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16: On 14/12/2018 Spot Bond			13.22500	81.43057	13.22500	81.40178				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				101.43315		101.40859				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				101.43469		101.41011				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				101.99422		101.95966				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16: On 20/06/2018 Spot Bond				101.44913		101.42346				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC16: On 31/01/2025 Spot Bond			4.18500	112.43652	4.17500	112.46222				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				101.54603		101.51947				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				101.54603		101.51947				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17: On 21/02/2018 Spot Bond				102.26566		102.23931				0.00	0	0
Total FRC172 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 FRC172									0.00	0	0
FRC17: On 30/06/2017 Spot Bond				101.27887		101.25218			0.00	0	0
Total FRC173 SPOT									0.00	0	0
Total For FRC173									0.00	0	0
FRC17: On 20/06/2018 Spot Bond				101.54603		101.51947			0.00	0	0
Total FRC174 SPOT									0.00	0	0
Total For FRC174									0.00	0	0
FRC17: On 20/09/2018 Spot Bond				101.46860		101.44342			0.00	0	0
Total FRC176 SPOT									0.00	0	0
Total For FRC176									0.00	0	0
FRC17: On 20/09/2018 Spot Bond				101.43921		101.41454			0.00	0	0
Total FRC177 SPOT									0.00	0	0
Total For FRC177									0.00	0	0
FRC17: On 06/08/2023 Spot Bond				100.23806		100.20793			0.00	0	0
Total FRC178 SPOT									0.00	0	0
Total For FRC178									0.00	0	0
FRC17: On 20/09/2020 Spot Bond				101.64922		101.62081			0.00	0	0
Total FRC179 SPOT									0.00	0	0
Total For FRC179									0.00	0	0
FRC18: On 06/08/2023 Spot Bond				109.71663		109.72678			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				104.86318		104.83553			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				101.86115		101.82896			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				101.53064		101.50436			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				101.53064		101.50436			0.00	0	0
Total FRC189 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 FRC189										0.00	0	0
FRC19: On 02/04/2019 Spot Bond				101.10769		101.08255				0.00	0	7,300,000
Total FRC192 SPOT										0.00	0	7,300,000
Total For FRC192										0.00	0	7,300,000
FRC19: On 25/11/2020 Spot Bond			10.00000	107.90900	10.00000	107.88100				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				101.60453		101.57692				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC20: On 20/06/2019 Spot Bond				102.05336		102.02808				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	14.18351	100.00000	14.14915				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	13.29681	100.00000	13.26459				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20: On 07/10/2020 Spot Bond				103.84757		103.81748				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21: On 20/12/2019 Spot Bond			100.00000	20.39446	100.00000	20.34505				0.00	0	0
FRC21: On 20/12/2019 Spot Bond				101.57690		101.54978				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21: On 29/10/2017 Spot Bond			100.00000	84.84910	100.00000	84.65626				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC21: On 07/05/2020 Spot Bond				100.20501		100.17904				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	13.74362	100.00000	13.71033				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	83.40626	100.00000	83.22173				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 FRC214 SPOT										0.00	0	200,000,000
Total For FRC214										0.00	0	200,000,000
FRC214 On 07/11/2019 Spot Bond				100.20497		100.17900				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC215 On 07/11/2017 Spot Bond			100.00000	83.40014	100.00000	83.21563				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC216 On 07/11/2017 Spot Bond				100.20456		100.17864				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC217 On 07/11/2017 Spot Bond				100.19577		100.17095				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC218 On 04/11/2019 Spot Bond				100.30947		100.28344				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC219 On 04/11/2017 Spot Bond				100.29328		100.26860				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC220 On 31/01/2022 Spot Bond			3.56000	140.48319	3.56000	140.42020				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC221 On 20/05/2020 Spot Bond				99.85503		102.15157				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC225 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
FRC230 On 25/06/2018 Spot Bond				101.23399		101.20984				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC231 On 31/01/2022 Spot Bond			4.42000	135.36115	4.42000	135.29732				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC233 On 20/12/2020 Spot Bond				102.23506		102.19618				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC234: 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
FRC235: On 08/02/2020 Spot Bond				109.38527		109.31969				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC236: On 19/10/2020 Spot Bond				116.44038		116.38595				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC237: On 08/02/2020 Spot Bond				109.95160		109.88593				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC238: On 19/10/2020 Spot Bond				117.27011		117.21585				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC239: On 19/10/2020 Spot Bond				116.29763		116.24766				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC240: On 08/02/2020 Spot Bond				109.31890		109.25204				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC241: On 08/02/2020 Spot Bond				108.91417		108.84795				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC242: On 19/10/2020 Spot Bond				101.46306		101.40883				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC243: On 08/02/2020 Spot Bond				109.36908		109.31559				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC244: On 19/10/2020 Spot Bond				101.44880		101.39511				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC245: On 19/10/2020 Spot Bond				101.16973		101.12652				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC247 On 08/02/2020 Spot Bond				108.98439		108.92347				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC248 On 08/02/2020 Spot Bond				98.27816		98.22492				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC249 On 19/10/2020 Spot Bond				114.57180		114.52177				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC250 On 19/10/2020 Spot Bond				95.14079		95.10298				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC251 On 13/02/2022 Spot Bond				100.02741		99.99964				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				101.78913		101.76304				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				100.47661		100.45021				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			4.09000	137.30056	4.09000	137.23703				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			4.14000	137.00466	4.14000	136.94107				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			4.12000	137.12293	4.12000	137.05937				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				100.52591		100.49677				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				100.58410		100.55143				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD011 On 22/12/2018 Spot Bond			100.00000	30.30836	100.00000	30.23494				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD091 On 26/06/2017 Spot Bond			100.00000	91.51363	100.00000	91.28878				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD131 On 31/12/2019 Spot Bond			100.00000	18.88524	100.00000	18.83898				0.00	0	0
Total FRD13U SPOT										0.00	0	0
Total For FRD13U										0.00	0	0
FRD151 On 31/12/2021 Spot Bond			100.00000	13.29800	100.00000	13.26543				0.00	0	0
Total FRD15U SPOT										0.00	0	0
Total For FRD15U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.08000	83.19193	4.08000	83.15361				0.00	0	0
Total FRI33 SPOT										0.00	0	0
Total For FRI33										0.00	0	0
FRI38 On 31/01/2038 Spot Bond			3.98000	99.53314	3.98000	99.48739				0.00	0	0
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				100.40998		102.55175				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				101.23235		101.20958				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				100.53280		100.50992				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.71102		100.68785				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ22 On 07/03/2022 Spot Bond				101.94594		101.92204				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				102.74158		101.72615				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRJ27 On 25/01/2027 Spot Bond				101.01172		100.98598				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRS011 On 13/05/2021 Spot Bond			100.00000	6.28571	100.00000	6.27378				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS021 On 13/05/2021 Spot Bond			100.00000	6.28571	100.00000	6.27378				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS10 On 15/01/2024 Spot Bond			2.56800	108.51302	2.56800	108.46733				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	118.01060	2.90000	117.95982				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				100.52337		100.49978				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				100.52337		100.49978				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	115.39451	3.04000	115.34441				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			3.10000	220.51542	3.09000	220.69462				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	115.94919	3.01000	115.89895				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			3.13000	219.69216	3.12000	219.87027				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				100.54149		100.51123				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			3.44000	118.42073	3.43000	118.45076				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS115 On 31/03/2038 Spot Bond			3.20500	112.40020	3.20500	112.35090				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS119 On 31/01/2038 Spot Bond			3.20500	112.40020	3.20500	112.35090				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			3.25000	216.43660	3.24000	216.61047				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS121 On 07/12/2033 Spot Bond			3.30000	215.09766	3.29000	215.26976				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS122 On 31/01/2025 Spot Bond			2.97000	107.14105	2.96000	107.16989				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS123 On 07/12/2033 Spot Bond			3.33000	214.29916	3.32000	214.47025				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS124 On 31/01/2038 Spot Bond			4.11500	97.47941	4.11500	97.43426				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS126 On 31/03/2028 Spot Bond			3.68000	162.36539	3.68000	162.29225				0.00	0	800,000,000
Total FRS126 SPOT										0.00	0	800,000,000
Total For FRS126										0.00	0	800,000,000
FRS127 On 31/01/2038 Spot Bond			3.93000	100.30721	3.93000	100.26125				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS129 On 31/03/2028 Spot Bond			3.67000	162.51568	3.67000	162.44254				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS130 On 11/11/2015 Spot Bond				113.71178						0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS13(On 11/08/2017 Spot Bond			100.00000	84.22456	100.00000	84.03864			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			3.73000	161.61625	3.73000	161.54325			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			3.84000	201.26884	3.83000	201.42306			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				102.60389		103.06631			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS13(On 31/01/2038 Spot Bond			3.86000	101.40334	3.86000	101.35706			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS13(On 31/01/2038 Spot Bond			4.11500	97.47941	4.11500	97.43426			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS13(On 31/01/2038 Spot Bond			3.64000	104.94482	3.64000	104.89754			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS13(On 31/03/2028 Spot Bond			3.54000	164.48427	3.54000	164.41080			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS13(On 07/12/2033 Spot Bond			3.61000	207.02026	3.60000	207.18186			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS14(On 31/03/2028 Spot Bond			3.67000	162.51568	3.67000	162.44254			0.00	0	0
Total FRS142 SPOT									0.00	0	0
Total For FRS142									0.00	0	0
FRS14(On 31/03/2028 Spot Bond			3.67000	162.51568	3.67000	162.44254			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0
FRS14(On 21/05/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS144 SPOT									0.00	0	0
Total For FRS144									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS144 On 31/03/2028 Spot Bond			3.96000	158.22112	3.96000	158.14867			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			3.74000	115.96881	3.73000	115.99705			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			3.26000	142.32253	3.26000	142.25988			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				102.36900		102.36900			0.00	0	0
Total FRS148 SPOT									0.00	0	0
Total For FRS148									0.00	0	0
FRS148 On 31/03/2028 Spot Bond			4.02000	157.34899	4.02000	157.27670			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			4.06000	156.77066	4.06000	156.69846			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			3.71000	116.21141	3.70000	116.23982			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			4.03000	157.20418	4.03000	157.13190			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			4.07000	156.62645	4.07000	156.55427			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				100.17932		100.15640			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				101.27516		101.25343			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				100.97134		100.94940			0.00	0	0
Total FRS156 SPOT									0.00	0	0
Total For FRS156									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS36 On 07/12/2023 Spot Bond			2.89000	289.62688	2.89000	289.50245			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	291.37911	2.78000	291.25478			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	280.13753	3.50000	280.01255			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			3.22000	142.56988	3.22000	142.50727			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.45307		100.42805			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			2.75000	145.51381	2.75000	145.45177			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				100.30292		100.27740			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	114.03448	2.88000	113.98546			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	98.24301	104.97509	97.97289			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	96.20095	101.07593	95.95372			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	93.98780	100.44759	93.74887			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	94.45134	100.76967	94.21295			0.00	0	0
Total FRS76 SPOT									0.00	0	0
Total For FRS76									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS79 SPOT									0.00	0	0
Total For FRS79									0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.62000	120.28921	2.61000	120.46710			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			2.90000	122.98277	2.89000	123.01617			0.00	0	0
Total FRS85 SPOT									0.00	0	0
Total For FRS85									0.00	0	0
FRS86 On 23/04/2018 Spot Bond				99.62541		99.62432			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			2.93000	122.72419	2.92000	122.75740			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	277.25886	3.69000	277.13373			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				100.19647		100.17140			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				101.95884		101.93423			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			7.63000	101.65743	7.64000	101.63337			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			8.11500	102.96092	8.12000	102.93414			0.00	0	0
Total FRX18 SPOT									0.00	0	0
Total For FRX18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX19 On 15/11/2019 Spot Bond			8.45000	101.23932	8.50500	101.09405			0.00	0	2,000,000,000
Total FRX19 SPOT									0.00	0	2,000,000,000
Total For FRX19									0.00	0	2,000,000,000
FRX20 On 01/10/2020 Spot Bond			8.68000	101.25982	8.71000	101.14991			0.00	0	162,700,000
Total FRX20 SPOT									0.00	0	162,700,000
Total For FRX20									0.00	0	162,700,000
FRX23 On 28/02/2023 Spot Bond			9.32500	94.67376	9.33000	94.62927			0.00	0	0
Total FRX23 SPOT									0.00	0	0
Total For FRX23									0.00	0	0
FRX24 On 10/12/2024 Spot Bond			9.62000	110.59953	9.66000	110.35136			0.00	0	0
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			10.07000	97.73902	10.08000	97.65438		8,056,000,000,000.00		800,000,000	900,000,000
Total FRX26 SPOT								8,056,000,000,000.00		800,000,000	900,000,000
Total For FRX26								8,056,000,000,000.00		800,000,000	900,000,000
FRX27 On 07/03/2027 Spot Bond			10.08000	102.58425	10.09000	102.49514			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			10.39000	98.33817	10.42500	98.07489			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			10.47500	95.14867	10.52500	94.78090			0.00	0	0
Total FRX31 SPOT									0.00	0	0
Total For FRX31									0.00	0	0
FRX32 On 31/03/2032 Spot Bond			10.40000	102.19566	10.41000	102.09199			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	74.02732	11.12000	73.97284			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				101.32160		101.29903			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				101.42335		101.40021			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS1B1 On 20/03/2038 Spot Bond				101.73709		101.71332				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				101.46860		101.44342				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				101.66960		101.64083				0.00	0	0
Total FS1D1 SPOT										0.00	0	0
Total For FS1D1										0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FS2A3 SPOT										0.00	0	0
Total For FS2A3										0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				99.79979		99.77783				0.00	0	26,450,800
Total FS2A4 SPOT										0.00	0	26,450,800
Total For FS2A4										0.00	0	26,450,800
FS2A5 On 20/08/2038 Spot Bond				99.78579		99.76330				0.00	0	44,000,000
Total FS2A5 SPOT										0.00	0	44,000,000
Total For FS2A5										0.00	0	44,000,000
FS2B1 On 20/08/2038 Spot Bond				99.86217		99.83898				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				99.85815		99.83429				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				99.84049		99.81370				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	10.63027	100.00000	10.60365				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	1.78346	100.00000	1.77900				0.00	0	0
Total FS3A4U SPOT										0.00	0	0
Total For FS3A4U										0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS3B1U SPOT									0.00	0	0
Total For FS3B1U									0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS3C1U SPOT									0.00	0	0
Total For FS3C1U									0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS3D1U SPOT									0.00	0	0
Total For FS3D1U									0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	58.79116	100.00000	58.64874			0.00	0	0
Total FS4A1U SPOT									0.00	0	0
Total For FS4A1U									0.00	0	0
FS4A2L On 20/03/2020 Spot Bond			100.00000	9.86352	100.00000	9.83963			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	1.65482	100.00000	1.65082			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	22.35211	100.00000	22.29736			0.00	0	0
Total FS5A1U SPOT									0.00	0	0
Total For FS5A1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS5A2L On 20/04/2021 Spot Bond			100.00000	3.75006	100.00000	3.74088			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	0.62916	100.00000	0.62762			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	3.75006	100.00000	3.74088			0.00	0	0
Total FS5A4U SPOT									0.00	0	0
Total For FS5A4U									0.00	0	0
FS5A5L On 20/02/2042 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS5A5U SPOT									0.00	0	0
Total For FS5A5U									0.00	0	0
FS5B1L On 20/02/2021 Spot Bond			100.00000	3.75006	100.00000	3.74088			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	3.75006	100.00000	3.74088			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	3.75006	100.00000	3.74088			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	3.75006	100.00000	3.74088			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				100.74424		100.71809			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				101.97914		101.95684			0.00	0	22,174,400
Total GH31A1 SPOT									0.00	0	22,174,400
Total For GH31A1									0.00	0	22,174,400
GH31A On 25/02/2042 Spot Bond				101.88220		101.85869			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				101.90352		101.87973			0.00	0	0
Total GH31A3 SPOT									0.00	0	0
Total For GH31A3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GH31B On 25/02/2042 Spot Bond				102.04203		102.01643				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				102.21246		102.18463				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				102.31896		102.28974				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0
GPT40 On 06/06/2017 Spot Bond				101.59760		101.57630				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	18.29520	100.00000	18.25088				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	64.81558	100.00000	64.65856				0.00	0	130,000,000
Total GRB02U SPOT										0.00	0	130,000,000
Total For GRB02U										0.00	0	130,000,000
GRB03 On 03/03/2019 Spot Bond			100.00000	32.21817	100.00000	32.14012				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	15.59774	100.00000	15.55995				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	24.80434	100.00000	24.74425				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	16.47365	100.00000	16.43375				0.00	0	0
Total GRB06U SPOT										0.00	0	0
Total For GRB06U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRB07 On 31/01/2022 Spot Bond			100.00000	3.81459	100.00000	3.80735				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	82.76644	100.00000	82.57919				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	61.03342	100.00000	60.91762				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	40.84622	100.00000	40.80087				0.00	0	0
Total GRB12U SPOT										0.00	0	0
Total For GRB12U										0.00	0	0
GRB13 On 31/01/2019 Spot Bond			100.00000	30.51671	100.00000	30.45881				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	18.15388	100.00000	18.13372				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	15.25835	100.00000	15.22941				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	8.06839	100.00000	8.05943				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	7.65821	100.00000	7.64368				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	3.58994	100.00000	3.58595				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	3.81459	100.00000	3.80735				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB20 On 17/03/2020 Spot Bond			100.00000	17.01168	100.00000	16.95772				0.00	0	0
Total GRB20U SPOT										0.00	0	0
Total For GRB20U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB21 On 17/03/2021 Spot Bond			100.00000	11.99072	100.00000	11.95268			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	9.38483	100.00000	9.35505			0.00	0	0
Total GRB22U SPOT									0.00	0	0
Total For GRB22U									0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GRDB1 SPOT									0.00	0	0
Total For GRDB1									0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GRDC1 SPOT									0.00	0	0
Total For GRDC1									0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GRH1A2 SPOT									0.00	0	0
Total For GRH1A2									0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.70879		100.68539			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				100.53918		100.51366			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				100.56740		100.54054			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				101.81131		101.78875			0.00	0	0
Total GRT06 SPOT									0.00	0	0
Total For GRT06									0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.23019		100.20604			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				101.28718		101.26342			0.00	0	0
Total GRT08 SPOT									0.00	0	0
Total For GRT08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT09 On 15/10/2018 Spot Bond				101.04823		101.02461			0.00	0	60,000,000
Total GRT09 SPOT									0.00	0	60,000,000
Total For GRT09									0.00	0	60,000,000
GRT10 On 13/05/2019 Spot Bond				100.02295		100.00014			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				99.99027		99.96683			0.00	0	540,000,000
Total GRT11 SPOT									0.00	0	540,000,000
Total For GRT11									0.00	0	540,000,000
GRT12 On 24/03/2020 Spot Bond				101.66003		101.63580			0.00	0	0
Total GRT12 SPOT									0.00	0	0
Total For GRT12									0.00	0	0
GRT13 On 15/04/2020 Spot Bond				100.68974		100.66555			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				101.57034		101.54596			0.00	0	48,000,000
Total GRT14 SPOT									0.00	0	48,000,000
Total For GRT14									0.00	0	48,000,000
GRT15 On 15/04/2020 Spot Bond				100.81899		100.79483			0.00	0	10,000,000
Total GRT15 SPOT									0.00	0	10,000,000
Total For GRT15									0.00	0	10,000,000
GRT16 On 17/10/2021 Spot Bond				100.70911		100.68421			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			9.69000	102.94982	9.69500	102.89938			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				101.54371		101.52027			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				101.79112		101.76687			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				101.36911		101.34409			0.00	0	0
Total GRT20 SPOT									0.00	0	0
Total For GRT20									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT21 On 03/04/2024 Spot Bond			10.28000	98.70299	10.29000	98.62822			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				114.80068		114.76712			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				109.86301		109.82877			0.00	0	0
Total HC1M2 SPOT									0.00	0	0
Total For HC1M2									0.00	0	0
HC1M3 On 31/10/2017 Spot Bond				100.32893		100.30537			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				100.99340		100.96978			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				101.23770		101.21296			0.00	0	126,666,800
Total HC3T1 SPOT									0.00	0	126,666,800
Total For HC3T1									0.00	0	126,666,800
HC4T1 On 15/12/2017 Spot Bond				101.48267		101.45840			0.00	0	0
Total HC4T1 SPOT									0.00	0	0
Total For HC4T1									0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	17.28811	100.00000	19.11226			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				101.56196		101.53822			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				100.34118		100.31667			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				99.45027		99.42481			0.00	0	0
Total HILB04 SPOT									0.00	0	0
Total For HILB04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB05 On 11/07/2019 Spot Bond				100.88179		100.85714			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				100.89100		100.86607			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				100.90146		100.87624			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
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	9.22392	100.00000	9.20132			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	9.22392	100.00000	9.20132			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	9.78485	100.00000	9.76088			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	9.78485	100.00000	9.76088			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	10.50605	100.00000	10.48032			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	10.50605	100.00000	10.48032			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	11.38752	100.00000	11.35963			0.00	0	0
Total HM1E4U SPOT									0.00	0	0
Total For HM1E4U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B2 SPOT									0.00	0	0
Total For HMS1B2									0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B3 SPOT									0.00	0	0
Total For HMS1B3									0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B7 SPOT									0.00	0	0
Total For HMS1B7									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1C2 SPOT									0.00	0	0
Total For HMS1C2									0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1D2 SPOT									0.00	0	0
Total For HMS1D2									0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1E2 SPOT									0.00	0	0
Total For HMS1E2									0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0
HMS1G On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	107.90900	10.00000	107.88100			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				99.84208		99.81557			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.00669		99.98320			0.00	0	11,000,000
Total HPF07 SPOT									0.00	0	11,000,000
Total For HPF07									0.00	0	11,000,000
HPF08 On 15/04/2019 Spot Bond				100.80473		100.77642			0.00	0	0
Total HPF08 SPOT									0.00	0	0
Total For HPF08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HPF09 On 15/04/2019 Spot Bond				100.72603		100.69999			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				99.97781		99.95581			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			8.42000	106.47756	8.43000	106.42500			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	19.01834	100.00000	18.97578			0.00	0	0
Total HWAY20/R207 SPOT									0.00	0	0
Total For HWAY20/R207									0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			2.93000	288.99286	2.93000	288.86838		5,860,000,000,000.00	2,000,000,000	2,000,000,000	
Total HWAY23 SPOT								5,860,000,000,000.00	2,000,000,000	2,000,000,000	
Total For HWAY23								5,860,000,000,000.00	2,000,000,000	2,000,000,000	
HWAY2 On 07/12/2024 Spot Bond			2.64000	299.42721	2.64000	299.30059		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			2.98000	99.86874	2.98000	99.82566		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	92.54064	10.54500	92.44190		2,107,000,000,000.00	200,000,000	3,020,000,000	
Total HWAY34 SPOT								2,107,000,000,000.00	200,000,000	3,020,000,000	
Total For HWAY34								2,107,000,000,000.00	200,000,000	3,020,000,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.70300	100.00000	11.67681		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	92.41111	10.53500	92.31111		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	11.70295	100.00000	11.67677		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				100.68680		100.66272		0.00	0	0	
Total HWF08 SPOT								0.00	0	0	
Total For HWF08								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWF09 On 19/09/2019 Spot Bond				101.44361		101.42007			0.00	0	150,000,000
Total HWF09 SPOT									0.00	0	150,000,000
Total For HWF09									0.00	0	150,000,000
HWF10 On 30/09/2019 Spot Bond			100.00000	23.67639	100.00000	23.61903			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	107.90900	10.00000	107.88100			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			2.29000	128.37557	2.28000	128.41304		26,793,000,000,000.00	11,700,000,000	82,132,251,100	
Total I2025 SPOT								26,793,000,000,000.00	11,700,000,000	82,132,251,100	
Total For I2025								26,793,000,000,000.00	11,700,000,000	82,132,251,100	
I2029 On 31/03/2029 Spot Bond			2.35000	99.33380	2.35000	99.29260		173,900,000,000.00	74,000,000	32,006,599,800	
Total I2029 SPOT								173,900,000,000.00	74,000,000	32,006,599,800	
Total For I2029								173,900,000,000.00	74,000,000	32,006,599,800	
I2033 On 28/02/2033 Spot Bond			2.35000	104.56976	2.35000	104.52643		1,906,320,000,000.00	811,200,000	38,890,000,000	
Total I2033 SPOT								1,906,320,000,000.00	811,200,000	38,890,000,000	
Total For I2033								1,906,320,000,000.00	811,200,000	38,890,000,000	
I2038 On 31/01/2038 Spot Bond			2.28000	130.48386	2.28000	130.42991		274,109,352,000,000.00	120,223,400,000	211,823,800,000	
Total I2038 SPOT								274,109,352,000,000.00	120,223,400,000	211,823,800,000	
Total For I2038								274,109,352,000,000.00	120,223,400,000	211,823,800,000	
I2046 On 31/03/2046 Spot Bond			2.40000	125.71991	2.40000	125.66760		4,272,000,000,000.00	1,780,000,000	82,704,100,000	
Total I2046 SPOT								4,272,000,000,000.00	1,780,000,000	82,704,100,000	
Total For I2046								4,272,000,000,000.00	1,780,000,000	82,704,100,000	
I2050 On 31/12/2050 Spot Bond			2.38000	134.97946	2.38000	134.92327		121,017,764,000,000.00	50,847,800,000	109,986,221,114	
Total I2050 SPOT								121,017,764,000,000.00	50,847,800,000	109,986,221,114	
Total For I2050								121,017,764,000,000.00	50,847,800,000	109,986,221,114	
IBL22 On 15/03/2018 Spot Bond			8.47000	102.85616	8.48000	102.82498		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			2.82000	145.07092	2.82000	145.00879		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			8.59000	101.18225	8.60000	101.15065		0.00	0	0	
Total IBL39 SPOT								0.00	0	0	
Total For IBL39								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL42 On 15/06/2017 Spot Bond				101.60396		101.58318			0.00	0	80,000,000
Total IBL42 SPOT									0.00	0	80,000,000
Total For IBL42									0.00	0	80,000,000
IBL43/J On 25/11/2020 Spot Bond			10.00000	107.90900	10.00000	107.88100			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			8.89500	101.88786	8.90000	101.85625			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			9.20000	97.88642	9.21000	97.83955			0.00	0	0
Total IBL46 SPOT									0.00	0	0
Total For IBL46									0.00	0	0
IBL49 On 02/04/2018 Spot Bond			8.78000	99.66916	8.79000	99.63751			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	100.86559	7.34000	100.84572			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			9.19000	102.31841	9.20000	102.26570			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.10444		100.08034			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			8.67500	101.69538	8.68000	101.66590			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				100.35981		100.33416			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			8.63500	103.13366	8.64000	103.10152			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			9.85000	104.42666	9.85500	104.37435			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL61 On 31/03/2019 Spot Bond				100.90963		100.88657			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				100.40471		100.33565			0.00	1,500,000,000	1,500,000,000
Total IBL63 SPOT									0.00	1,500,000,000	1,500,000,000
Total For IBL63									0.00	1,500,000,000	1,500,000,000
IBL64 On 29/07/2019 Spot Bond				99.83712		99.81288			0.00	0	250,000,000
Total IBL64 SPOT									0.00	0	250,000,000
Total For IBL64									0.00	0	250,000,000
IBL65 On 29/07/2021 Spot Bond				100.33928		100.31512			0.00	0	0
Total IBL65 SPOT									0.00	0	0
Total For IBL65									0.00	0	0
IBL66 On 12/03/2018 Spot Bond				101.65382		101.63090			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			3.55000	140.54405	3.55000	140.48109			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				101.26221		101.23893			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	40.56586	100.00000	40.46651			0.00	0	0
Total IBL69U SPOT									0.00	0	0
Total For IBL69U									0.00	0	0
IBL73 On 19/08/2018 Spot Bond				100.05085		100.02844			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				99.93030		99.90699			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				100.25171		102.30467			0.00	0	40,000,000
Total IBL76 SPOT									0.00	0	40,000,000
Total For IBL76									0.00	0	40,000,000
IBL77 On 25/11/2020 Spot Bond				99.79005		101.90074			0.00	0	0
Total IBL77 SPOT									0.00	0	0
Total For IBL77									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL78 On 25/11/2022 Spot Bond			9.90000	100.32086	9.90500	105.27724			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			8.46500	105.36859	8.47000	105.33655			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	28.67229	100.00000	28.60283			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	12.40663	100.00000	12.37657			0.00	0	0
Total IBL81U SPOT									0.00	0	0
Total For IBL81U									0.00	0	0
IBL82 On 29/01/2019 Spot Bond				100.37633		100.35180			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				101.35050		101.32653			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	29.10337	100.00000	29.03209			0.00	0	0
Total IBL84U SPOT									0.00	0	0
Total For IBL84U									0.00	0	0
IBL85 On 20/05/2019 Spot Bond				100.22814		100.20535			0.00	0	100,000,000
Total IBL85 SPOT									0.00	0	100,000,000
Total For IBL85									0.00	0	100,000,000
IBL86 On 20/05/2021 Spot Bond				101.36935		101.34594			0.00	0	30,000,000
Total IBL86 SPOT									0.00	0	30,000,000
Total For IBL86									0.00	0	30,000,000
IBL87 On 20/05/2019 Spot Bond			8.76500	101.67530	8.77000	101.64206			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	103.71045	9.17000	103.65106			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	13.69590	100.00000	13.66525			0.00	0	0
Total IBL88/R208 SPOT									0.00	0	0
Total For IBL88/R208									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL89 On 26/05/2021 Spot Bond				102.07223		102.04507			0.00	0	0
Total IBL89 SPOT									0.00	0	0
Total For IBL89									0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	23.94272	100.00000	23.88276			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				101.82533		101.80147			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				100.85296		100.82840			0.00	0	0
Total IBL92 SPOT									0.00	0	0
Total For IBL92									0.00	0	0
IBL93 On 31/08/2018 Spot Bond				102.03212		102.00894			0.00	0	50,000,000
Total IBL93 SPOT									0.00	0	50,000,000
Total For IBL93									0.00	0	50,000,000
IBL94 On 06/09/2019 Spot Bond				101.99203		101.96756			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				101.60526		101.58085			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				101.34147		101.31769			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				101.05750		101.03354			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				101.10512		101.08003			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			8.63500	101.38904	8.64000	101.35479			0.00	0	0
Total IBL99 SPOT									0.00	0	0
Total For IBL99									0.00	0	0
IDC01U On 08/11/2026 Spot Bond			100.00000	0.04591	100.00000	0.04581			0.00	0	0
Total IDC01U SPOT									0.00	0	0
Total For IDC01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCG02 On 22/10/2018 Spot Bond				100.52353		98.25074			0.00	0	30,000,000
Total IDCG02 SPOT									0.00	0	30,000,000
Total For IDCG02									0.00	0	30,000,000
IDCG03 On 22/10/2020 Spot Bond			9.48000	97.25938	9.49000	97.20659			0.00	0	400,000,000
Total IDCG03 SPOT									0.00	0	400,000,000
Total For IDCG03									0.00	0	400,000,000
IDCG04 On 24/11/2017 Spot Bond				101.88395		101.86089			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				101.85230		97.34378			0.00	0	0
Total IDCG05 SPOT									0.00	0	0
Total For IDCG05									0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.58000	99.30622	10.59000	99.22871			0.00	0	0
Total IDCG06 SPOT									0.00	0	0
Total For IDCG06									0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				100.02278		99.99996			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			11.45500	98.86767	11.47500	98.70337			0.00	0	0
Total IDCG08 SPOT									0.00	0	0
Total For IDCG08									0.00	0	0
IDCG09 On 05/12/2019 Spot Bond				101.75053		101.72637			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				101.77551		101.75100			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	105.50058	10.69000	105.41117			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	100.35542	5.00000	100.34196			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	100.68033	4.00000	100.66949			0.00	0	0
Total IDCP05 SPOT									0.00	0	0
Total For IDCP05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCP06 On 17/10/2019 Spot Bond			4.00000	100.31431	4.00000	100.30345				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	102.34358	8.99000	102.26528				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	103.71864	7.88000	103.66301				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	8.50000	100.00000	8.47941				0.00	0	0
Total IKH1D SPOT										0.00	0	0
Total For IKH1D										0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	83.90805	100.00000	83.71560				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	82.49117	100.00000	82.30987				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	6.01136	100.00000	5.99996				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	11.25567	100.00000	11.22810				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	18.61624	100.00000	18.56962				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	21.41797	100.00000	21.36551				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	11.26938	100.00000	11.24430				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	14.84040	100.00000	14.80445				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN313U On 11/12/2018 Spot Bond			100.00000	32.89748	100.00000	32.81778				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	93.48911	100.00000	93.25885				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	93.71184	100.00000	93.48603				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	12.26333	100.00000	12.23362				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	15.08195	100.00000	15.04542				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	19.65983	100.00000	19.61221				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	10.25382	100.00000	10.22898				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	13.97525	100.00000	13.94139				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	66.61079	100.00000	66.44943				0.00	0	60,000,000
Total IN339U SPOT										0.00	0	60,000,000
Total For IN339U										0.00	0	60,000,000
IN341U On 01/03/2018 Spot Bond			100.00000	66.76160	100.00000	66.59987				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	9.13572	100.00000	9.11549				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN345U On 31/01/2030 Spot Bond			100.00000	10.12451	100.00000	10.10186			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	59.80309	100.00000	59.65663			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	14.57341	100.00000	14.54097			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	90.48826	100.00000	90.27022			0.00	0	0
Total IN351U SPOT									0.00	0	0
Total For IN351U									0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	1.64682	100.00000	1.64283			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				101.50682		101.47996			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	107.90900	10.00000	107.88100			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				101.47688		101.45057			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				103.87571		97.32952			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				96.12316		96.09882			0.00	0	0
Total ING335 SPOT									0.00	0	0
Total For ING335									0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.11918		100.08932			0.00	0	100,000,000
Total INLV01 SPOT									0.00	0	100,000,000
Total For INLV01									0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INLV02 On 20/10/2025 Spot Bond				102.07699		102.04738			0.00	0	0
Total INLV02 SPOT									0.00	0	0
Total For INLV02									0.00	0	0
INLV03 On 11/02/2021 Spot Bond				100.05842		100.12024			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	106.98499	11.53000	106.92144			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	107.90900	10.00000	107.88100			0.00	0	0
Total IPF01/JIBAR SPOT									0.00	0	0
Total For IPF01/JIBAR									0.00	0	0
IPF07 On 01/07/2017 Spot Bond				101.07312		101.04994			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				101.06812		101.04391			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				101.08216		101.05763			0.00	0	0
Total IPF09 SPOT									0.00	0	0
Total For IPF09									0.00	0	0
IPF11 On 15/10/2015 Spot Bond				101.01210					0.00	0	0
IPF11 On 15/10/2018 Spot Bond			100.00000	41.94863	100.00000	41.84589			0.00	0	48,900,000
Total IPF11 SPOT									0.00	0	48,900,000
Total For IPF11									0.00	0	48,900,000
IPF12 On 15/04/2018 Spot Bond				100.69126		100.66701			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				101.76603		101.74165			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				101.46346		101.43965			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				101.50421		101.47971			0.00	0	0
Total IPF15 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 IPF15									0.00	0	0
IPF16 On 17/12/2021 Spot Bond				101.52865		101.50374			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				101.35780		101.33369			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				101.37272		101.34834			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				101.38764		101.36299			0.00	0	0
Total IPF19 SPOT									0.00	0	0
Total For IPF19									0.00	0	0
IPF20 On 17/03/2020 Spot Bond				101.46028		101.43652			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				101.51244		101.48781			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				100.65162		100.61904			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	99.31056	9.56000	99.25239			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				99.80498		99.78039			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			8.52000	101.68565	8.53000	101.65897		170,400,000,000.00		20,000,000	10,000,000
Total IPL6 SPOT								170,400,000,000.00		20,000,000	10,000,000
Total For IPL6								170,400,000,000.00		20,000,000	10,000,000
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	76.56970	100.00000	76.41687			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				101.01007		100.98605			0.00	0	0
Total IPL7 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 IPL7										0.00	0	0
IPL7/JIF On 05/04/2018 Spot Bond			100.00000	61.39505	100.00000	61.24469				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				100.62164		100.59669				0.00	0	0
Total IPL8 SPOT										0.00	0	0
Total For IPL8										0.00	0	0
IPL8/JIF On 10/10/2020 Spot Bond			100.00000	14.67575	100.00000	14.63981				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				99.46053		99.43698				0.00	0	1,300,000,000
Total IPL9 SPOT										0.00	0	1,300,000,000
Total For IPL9										0.00	0	1,300,000,000
IV015 On 20/09/2022 Spot Bond				101.78967		101.76441				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	100.79537	2.75000	100.78776				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			5.58000	136.51181	5.58000	136.44340				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				100.95836		100.93150				0.00	100,000,000	50,000,000
Total IV023 SPOT										0.00	100,000,000	50,000,000
Total For IV023										0.00	100,000,000	50,000,000
IV024 On 27/07/2022 Spot Bond				100.52105		100.49360				0.00	0	0
Total IV024 SPOT										0.00	0	0
Total For IV024										0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.10345		100.07550				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2024 Spot Bond				100.08068		100.05305				0.00	0	0
Total IV026 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 IV026										0.00	0	0
IV030 On 31/01/2025 Spot Bond			4.29000	111.62086	4.28000	111.64601				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			4.29000	111.62086	4.28000	111.64601				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				101.81454		101.78681				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				101.83947		101.81654				0.00	0	400,000,000
Total IV032 SPOT										0.00	0	400,000,000
Total For IV032										0.00	0	400,000,000
IV033 On 11/02/2021 Spot Bond				100.05709		100.11920				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	106.32021	11.43000	106.25720				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				101.29256		101.25990				0.00	0	0
Total IV035 SPOT										0.00	0	0
Total For IV035										0.00	0	0
IV036 On 22/07/2021 Spot Bond				100.70406		100.67223				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				101.72075		101.68934				0.00	0	0
Total IV038 SPOT										0.00	0	0
Total For IV038										0.00	0	0
IV039 On 31/01/2022 Spot Bond			5.00000	132.02900	5.00000	131.96466				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				101.53255		101.50108				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	102.19679	11.78000	102.13143				0.00	0	0
Total IV041 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 IV041										0.00	0	0
IV042 On 18/11/2021 Spot Bond				99.93910		99.90889				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	102.71706	11.67000	102.64993				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				100.44396		100.41226				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			5.25000	130.62215	5.25000	130.55762				0.00	0	0
Total IV045 SPOT										0.00	0	0
Total For IV045										0.00	0	0
IV057U On 14/07/2018 Spot Bond			100.00000	35.44281	100.00000	35.35601				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			9.26500	104.58855	9.27000	104.55818				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				101.10467		101.07584				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	2.06958	100.00000	2.06565				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			4.33000	152.93040	4.33000	152.85885				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	99.89600	7.60000	99.91678				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	99.85446	7.60000	99.93757				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			7.60000	99.42037	7.75000	99.49299				0.00	0	0
Total IVA676 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 IVA676									0.00	0	0
IVA677 On 15/06/2017 Spot Bond			7.75000	99.26233	7.75000	99.34609			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			7.75000	98.82493	7.85000	98.89401			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	98.66318	7.85000	98.74700			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	98.51685	7.85000	98.60041			0.00	0	0
Total IVA682 SPOT									0.00	0	0
Total For IVA682									0.00	0	0
IVA686 On 17/08/2017 Spot Bond			7.85000	97.93583	100.00000	79.52070		416,835,000,000,000.00	53,100,000,000	40,300,000,000	
Total IVA686 SPOT								16,835,000,000,000.00	53,100,000,000	40,300,000,000	
Total For IVA686								16,835,000,000,000.00	53,100,000,000	40,300,000,000	
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	107.90900	10.00000	107.88100			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				101.86077		101.83710			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				100.95975		100.93747			0.00	0	10,000,000
Total IVC017 SPOT									0.00	0	10,000,000
Total For IVC017									0.00	0	10,000,000
IVC019 On 12/07/2017 Spot Bond				100.85778		100.83308			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				100.69729		100.67312			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				101.08897		101.06426			0.00	0	0
Total IVC027 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 IVC027										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				101.16422		101.14000				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				101.18967		101.16490				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				96.62260		96.59330				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			9.23500	103.16197	9.24000	103.12658				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	27.78466	100.00000	27.72248				0.00	0	0
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	22.83322	100.00000	22.77730				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	103.07215	9.30000	103.01215				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				100.35242		100.32731				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				100.64547		100.62184				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				100.46034		100.43565				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				99.85649		99.83237				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				101.87019		101.84538				0.00	0	0
Total IVC050 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 IVC050									0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.33256		100.30676			0.00	0	0
Total IVC051 SPOT									0.00	0	0
Total For IVC051									0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.02697		100.09560			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				101.28811		101.26286			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				100.35806		100.33254			0.00	0	0
Total IVC060 SPOT									0.00	0	0
Total For IVC060									0.00	0	0
IVC061 On 01/07/2018 Spot Bond				101.22318		101.19806			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				100.21350		100.18646			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				101.76856		101.74405			0.00	0	40,000,000
Total IVC064 SPOT									0.00	0	40,000,000
Total For IVC064									0.00	0	40,000,000
IVC065 On 10/09/2018 Spot Bond				101.72544		101.70032			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				101.52402					0.00	0	0
IVC066 On 18/09/2017 Spot Bond			100.00000	93.82004	100.00000	93.58666			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				100.29649		100.27153			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				101.14552		101.12024			0.00	0	60,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC070 SPOT										0.00	0	60,000,000
Total For IVC070										0.00	0	60,000,000
IVC075 On 21/04/2019 Spot Bond				100.66197		100.63573				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				100.48821		100.46307				0.00	0	40,000,000
Total IVC077 SPOT										0.00	0	40,000,000
Total For IVC077										0.00	0	40,000,000
IVC078 On 23/05/2017 Spot Bond				99.83063		99.80620				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				99.83063		99.80620				0.00	0	0
Total IVC079 SPOT										0.00	0	0
Total For IVC079										0.00	0	0
IVC081 On 14/07/2019 Spot Bond				100.73631		100.71058				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	14.48182	100.00000	14.44635				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				100.10833		100.08630				0.00	0	100,000,000
Total IVC086 SPOT										0.00	0	100,000,000
Total For IVC086										0.00	0	100,000,000
IVC087 On 07/10/2018 Spot Bond				100.85414		100.83098				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				100.81182		100.78849				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				100.33163		100.30800				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				100.33729		100.31325				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC090 SPOT										0.00	0	0
Total For IVC090										0.00	0	0
IVC092 On 23/11/2019 Spot Bond				99.80162		99.77663				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				99.81020		99.78627				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	107.12523	10.15000	107.05978				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				101.27972		101.25360				0.00	0	0
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0
IVC098 On 14/06/2018 Spot Bond			8.63500	104.09602	8.64000	104.06676				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				100.52514		100.50147				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				100.39547		100.36727				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				101.29920		101.27267				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				101.79020		101.76481				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				101.64904		101.62393				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				101.13638		101.11016				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				100.94716		100.91961				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC108 SPOT										0.00	0	0
Total For IVC108										0.00	0	0
IVC68U On 07/12/2021 Spot Bond			100.00000	4.23456	100.00000	4.22653				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	63.51595	100.00000	63.36208				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	44.15352	100.00000	44.04657				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	6.12080	100.00000	6.10918				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2022 Spot Bond			100.00000	2.69988	100.00000	2.69476				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	2.64407	100.00000	2.63905				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	2.24141	100.00000	2.23715				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	4.27496	100.00000	4.26685				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	2.13748	100.00000	2.13342				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	2.08932	100.00000	2.08536				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				100.41049		100.38120				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
KAP001 On 13/06/2017 Spot Bond				101.64371		101.62064				0.00	0	18,000,000
Total KAP001 SPOT										0.00	0	18,000,000
Total For KAP001										0.00	0	18,000,000
KAP002 On 13/06/2019 Spot Bond				101.65603		101.63080				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				101.83178		101.80646				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP004 On 29/06/2018 Spot Bond				101.20187		101.17739				0.00	0	0
Total KAP005 SPOT										0.00	0	0
Total For KAP005										0.00	0	0
KAP005 On 29/06/2021 Spot Bond				101.27323		101.24724				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP006 On 26/10/2021 Spot Bond			9.69000	102.45367	9.70000	102.39131				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP007 On 28/11/2019 Spot Bond				101.97579		101.95064				0.00	0	60,000,000
Total KAP008 SPOT										0.00	0	60,000,000
Total For KAP008										0.00	0	60,000,000
KAP04U On 01/07/2019 Spot Bond			100.00000	24.63615	100.00000	24.57582				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				102.05959		102.03220				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				100.41146		100.38201				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				100.33570		100.30460				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	129.62083	9.14000	129.50993				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK05 On 28/02/2019 Spot Bond				101.27244		101.24779				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				101.40711		101.38262				0.00	0	17,000,000
Total LBK07 SPOT										0.00	0	17,000,000
Total For LBK07										0.00	0	17,000,000
LBK08 On 30/10/2019 Spot Bond				100.45936		100.43368				0.00	0	0
Total LBK08 SPOT										0.00	0	0
Total For LBK08										0.00	0	0
LBK08/ On 30/10/2019 Spot Bond			100.00000	22.24275	100.00000	22.18827				0.00	0	0
Total LBK08/JIBAR SPOT										0.00	0	0
Total For LBK08/JIBAR										0.00	0	0
LBK11 On 28/11/2019 Spot Bond			9.77000	104.15439	9.78000	104.10500				0.00	0	1,500,000,000
Total LBK11 SPOT										0.00	0	1,500,000,000
Total For LBK11										0.00	0	1,500,000,000
LBK11/ On 28/11/2019 Spot Bond			9.62000	104.48406	9.62000	104.45695				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	102.11750	9.71000	102.09076				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	62.30265	100.00000	62.15007				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				100.97671		100.94848				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				101.97580		101.95062				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				101.40258		101.37764				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				101.35486		101.32727				0.00	0	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LBK18 SPOT										0.00	0	50,000,000
Total For LBK18										0.00	0	50,000,000
LBK19 On 23/03/2018 Spot Bond				101.30420		101.28063				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			8.73000	101.67075	8.74000	101.64450				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			9.37000	99.44857	9.38000	99.41546				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			9.65000	100.95141	9.66000	100.89799				0.00	0	580,000,000
Total LGL04 SPOT										0.00	0	580,000,000
Total For LGL04										0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond				101.91878		101.89235				0.00	0	0
Total LGL05 SPOT										0.00	0	0
Total For LGL05										0.00	0	0
LGL06 On 04/10/2022 Spot Bond			10.00000	101.96606	10.00500	101.91832				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				101.52375		101.49767				0.00	0	0
Total LGL07 SPOT										0.00	0	0
Total For LGL07										0.00	0	0
LHL17 On 14/11/2018 Spot Bond				100.03319		99.99982				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			12.96500	100.53888	12.97000	100.49792				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			13.77000	101.16310	13.78000	101.10581				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				101.71859		101.69237				0.00	0	0
Total LHL22 SPOT										0.00	0	0
Total For LHL22										0.00	0	0
LHL26 On 13/11/2020 Spot Bond				100.03456		99.99987				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LHL26 SPOT										0.00	0	0
Total For LHL26										0.00	0	0
LOM01 On 25/11/2019 Spot Bond				101.34695		101.31642				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				99.84995		99.82499				0.00	0	0
Total LRFA2 SPOT										0.00	0	0
Total For LRFA2										0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total LRFB1 SPOT										0.00	0	0
Total For LRFB1										0.00	0	0
LRFB2 On 20/11/2019 Spot Bond				100.24399		100.21797				0.00	0	30,000,000
Total LRFB2 SPOT										0.00	0	30,000,000
Total For LRFB2										0.00	0	30,000,000
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total LRFC1 SPOT										0.00	0	0
Total For LRFC1										0.00	0	0
LRFC2 On 20/11/2019 Spot Bond				99.83111		99.80302				0.00	0	0
Total LRFC2 SPOT										0.00	0	0
Total For LRFC2										0.00	0	0
MAQ09 On 10/11/2017 Spot Bond				100.13579		100.01293				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				101.53438		101.51212				0.00	0	0
Total MAQ093 SPOT										0.00	0	0
Total For MAQ093										0.00	0	0
MAQ09 On 01/02/2018 Spot Bond				100.41249		100.38934				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				99.37611		99.35531				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				101.64554		101.62398				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				101.35987		101.34153				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				101.42491		101.40570				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				101.58872		101.56765				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				101.59880		101.57760				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				101.54517		101.52458				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				99.93790		99.91720				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				98.06875		98.04799				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				101.28316		101.26128				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				100.18573		100.16217				0.00	0	210,000,000
Total MBF042 SPOT										0.00	0	210,000,000
Total For MBF042										0.00	0	210,000,000
MBF04 On 13/04/2018 Spot Bond				101.02953		101.00643				0.00	0	0
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0
MBF04 On 17/08/2018 Spot Bond				99.97762		99.95524				0.00	0	202,000,000

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 MBF046 SPOT										0.00	0	202,000,000
Total For MBF046										0.00	0	202,000,000
MBF04 On 07/06/2019 Spot Bond				102.23624		102.21337				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				102.04141		102.01831				0.00	0	5,080,000,000
Total MBF049 SPOT										0.00	0	5,080,000,000
Total For MBF049										0.00	0	5,080,000,000
MBF05 On 17/05/2017 Spot Bond				99.97947		99.95887				0.00	0	0
Total MBF050 SPOT										0.00	0	0
Total For MBF050										0.00	0	0
MBF05 On 16/05/2019 Spot Bond				100.30548		100.28309				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	32.61679	100.00000	32.53513				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				101.11810		101.09583				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				101.71818		101.69502				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				101.13261		101.11052				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				101.18682		101.16363				0.00	0	17,000,000
Total MBF055 SPOT										0.00	0	17,000,000
Total For MBF055										0.00	0	17,000,000
MBSA On 30/10/2017 Spot Bond			2.30000	97.83933	2.30000	97.83933				0.00	0	0
Total MBSA2 SPOT										0.00	0	0
Total For MBSA2										0.00	0	0
MBSA On 11/12/2017 Spot Bond				96.53124		96.53124				0.00	0	0
Total MBSA3 SPOT										0.00	0	0
Total For MBSA3										0.00	0	0
MBP03 On 12/09/2019 Spot Bond				101.55319		101.52961				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MBP035 SPOT									0.00	0	0
Total For MBP035									0.00	0	0
MBP03 On 11/04/2020 Spot Bond				100.83527		100.81195			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	88.02424	100.00000	87.81564			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	85.57258	100.00000	85.37541			0.00	0	0
Total MBP30U SPOT									0.00	0	0
Total For MBP30U									0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	85.59149	100.00000	85.39428			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	82.52947	100.00000	82.34809			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				100.33361		100.30985			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			8.86500	101.02113	8.87000	100.98851			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	102.53562	8.00000	102.51365			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			8.91500	100.72340	8.92000	100.69075			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	100.73204	8.91000	100.70805			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				103.21355		103.18830			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				103.33605		103.30980			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MEFSA6 SPOT										0.00	0	0
Total For MEFSA6										0.00	0	0
MEFSB On 05/01/2019 Spot Bond			8.88500	104.03930	8.89000	104.00680				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	105.30941	9.55500	105.24509				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				101.35254		101.32942				0.00	0	0
Total MFS1A2 SPOT										0.00	0	0
Total For MFS1A2										0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.57000	102.99386	9.58000	102.94641				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MIL02 On 31/05/2017 Spot Bond			9.33000	103.99376	9.34000	103.96683				0.00	0	0
Total MIL02 SPOT										0.00	0	0
Total For MIL02										0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.88677		100.86235				0.00	0	13,000,000
Total MMIG01 SPOT										0.00	0	13,000,000
Total For MMIG01										0.00	0	13,000,000
MMIG0 On 17/03/2026 Spot Bond			9.42000	103.65305	9.43000	103.59510				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				101.49105		101.46466				0.00	0	0
Total MMIG03 SPOT										0.00	0	0
Total For MMIG03										0.00	0	0
MMIG0 On 12/08/2030 Spot Bond			11.53000	101.66044	11.54000	101.57706				0.00	0	0
Total MMIG04 SPOT										0.00	0	0
Total For MMIG04										0.00	0	0
MMIG0 On 12/08/2017 Spot Bond			10.60000	103.78062	10.60500	103.73114				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MQB02 On 31/05/2017 Spot Bond			9.03000	103.85709	9.04000	103.83104				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			9.03000	103.57874	9.04000	103.55184				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MTN04 SPOT										0.00	0	0
Total For MTN04										0.00	0	0
MTN08 On 19/04/2019 Spot Bond			100.00000	30.12630	100.00000	30.05251				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	29.49297	100.00000	29.42769				0.00	0	0
Total MTN09U SPOT										0.00	0	0
Total For MTN09U										0.00	0	0
MWA1L On 18/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWAR(On 22/11/2019 Spot Bond				99.84504		99.81926				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	10.67029	100.89771	10.64423				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	10.77851	100.61875	10.75224				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N5C23 On 20/06/2023 Spot Bond				101.39125		101.36744				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				101.55986		101.53305				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				111.03311		111.00391				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	12.47020	100.00000	12.43999				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	13.32814	100.00000	13.29585				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			10.45000	90.93421	10.45500	90.88925				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NAM02 On 29/06/2020 Spot Bond			9.37000	104.21435	9.38000	104.16147				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			9.90000	103.58991	9.90500	103.53934				0.00	0	0
Total NAM03 SPOT										0.00	0	0
Total For NAM03										0.00	0	0
NAM04 On 01/08/2026 Spot Bond			10.53000	102.87031	10.54000	102.78311				0.00	0	0
Total NAM04 SPOT										0.00	0	0
Total For NAM04										0.00	0	0
NBK11A On 28/11/2020 Spot Bond			8.76000	104.63569	8.77000	104.58096				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK12A On 19/03/2021 Spot Bond			9.43000	101.29702	9.44000	101.24004				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK12B On 19/03/2021 Spot Bond			9.38000	101.45524	9.38000	101.42997				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK12A/R208 SPOT									0.00	0	0
Total For NBK12A/R208									0.00	0	0
NBK13/On 19/03/2024 Spot Bond			9.55000	102.39842	9.55500	102.34760			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK14/On 25/06/2021 Spot Bond			9.02000	104.51685	9.03000	104.45759			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK15/On 11/02/2022 Spot Bond			9.47000	99.70754	9.48000	99.64512			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK15/On 27/08/2017 Spot Bond				101.99676		101.97488			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	97.22305	10.44000	97.14527			0.00	0	860,000,000
Total NBK16A SPOT									0.00	0	860,000,000
Total For NBK16A									0.00	0	860,000,000
NBK17/On 22/04/2026 Spot Bond			10.73000	96.22558	10.74000	96.14323			0.00	0	1,220,000,000
Total NBK17A SPOT									0.00	0	1,220,000,000
Total For NBK17A									0.00	0	1,220,000,000
NBK18/On 01/06/2020 Spot Bond			9.20000	104.37077	9.21000	104.31890			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	104.46560	9.63000	104.39937			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK19/On 26/06/2017 Spot Bond				101.15845		101.13668			0.00	0	0
Total NBK19B SPOT									0.00	0	0
Total For NBK19B									0.00	0	0
NBK19/On 26/06/2017 Spot Bond			100.00000	91.75750	100.00000	91.53204			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	103.79472	10.53000	103.70840			0.00	0	0
Total NBK20A SPOT									0.00	0	0
Total For NBK20A									0.00	0	0
NBK20/On 25/06/2021 Spot Bond				99.32413		99.30012			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21/On 21/07/2027 Spot Bond			11.18000	100.04886	11.19000	99.96026				0.00	0	0
Total NBK21A SPOT										0.00	0	0
Total For NBK21A										0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.24267		100.11991				0.00	0	100,000,000
Total NBK21B SPOT										0.00	0	100,000,000
Total For NBK21B										0.00	0	100,000,000
NBK22/On 19/11/2022 Spot Bond			9.89000	100.66917	9.89500	100.62138				0.00	0	0
Total NBK22A SPOT										0.00	0	0
Total For NBK22A										0.00	0	0
NBK22I On 12/02/2018 Spot Bond				100.26653		100.24535				0.00	0	81,000,000
Total NBK22B SPOT										0.00	0	81,000,000
Total For NBK22B										0.00	0	81,000,000
NBK23/On 19/11/2025 Spot Bond			10.38000	101.60991	10.39000	101.52527				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				100.21087		100.18861				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			10.88000	100.25126	10.89000	100.16007				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				100.02093		100.09086				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			9.79000	106.32029	9.79500	106.27008				0.00	0	0
Total NBK25A SPOT										0.00	0	0
Total For NBK25A										0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.04112		100.01730				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26/On 10/05/2023 Spot Bond			100.00000	11.51973	100.00000	11.49437				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				100.57677		100.55074				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27/On 10/05/2026 Spot Bond			10.17000	105.86113	10.18000	105.77240				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				102.10307		102.08055				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			9.80000	103.77930	9.80500	103.72885				0.00	0	0
Total NBK28A SPOT										0.00	0	0
Total For NBK28A										0.00	0	0
NBK28I On 19/11/2020 Spot Bond				99.93107		99.90802				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29/On 31/07/2026 Spot Bond			10.43000	103.42106	10.44000	103.33355				0.00	0	0
Total NBK29A SPOT										0.00	0	0
Total For NBK29A										0.00	0	0
NBK29I On 18/02/2019 Spot Bond				100.22996		100.20760				0.00	0	53,000,000
Total NBK29B SPOT										0.00	0	53,000,000
Total For NBK29B										0.00	0	53,000,000
NBK30/On 20/02/2024 Spot Bond			9.59000	102.27511	9.59500	102.22415				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				99.95257		99.92890				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				99.97441		99.94883				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				101.88274		101.85920				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				100.36974		100.24587				0.00	0	0
Total NBK33B SPOT										0.00	0	0
Total For NBK33B										0.00	0	0
NBK34I On 10/05/2021 Spot Bond				100.14937		100.02443				0.00	0	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK34B SPOT										0.00	0	20,000,000
Total For NBK34B										0.00	0	20,000,000
NBK35I On 10/05/2023 Spot Bond				100.15255		100.02712				0.00	2,000,000,000	1,000,000,000
Total NBK35B SPOT										0.00	2,000,000,000	1,000,000,000
Total For NBK35B										0.00	2,000,000,000	1,000,000,000
NBK36I On 10/05/2026 Spot Bond				100.15636		100.03033				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				100.37915		100.35483				0.00	0	30,000,000
Total NBK37B SPOT										0.00	0	30,000,000
Total For NBK37B										0.00	0	30,000,000
NBK38I On 02/08/2021 Spot Bond				100.35226		100.32696				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			8.48500	108.06922	8.49000	108.03409				0.00	0	334,900,000
Total NBK3A SPOT										0.00	0	334,900,000
Total For NBK3A										0.00	0	334,900,000
NBK3A On 09/09/2019 Spot Bond			100.00000	26.78638	100.00000	26.72742				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	45.01633	11.31500	44.97299				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				100.47358		100.44709				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				99.96411		99.94169				0.00	1,000,000,000	1,000,000,000
Total NBK41B SPOT										0.00	1,000,000,000	1,000,000,000
Total For NBK41B										0.00	1,000,000,000	1,000,000,000
NBK42I On 21/02/2022 Spot Bond				99.86200		102.04792				0.00	60,000,000	30,000,000
Total NBK42B SPOT										0.00	60,000,000	30,000,000
Total For NBK42B										0.00	60,000,000	30,000,000
NBK43I On 20/02/2024 Spot Bond				99.85804		99.83419				0.00	0	0
Total NBK43B SPOT										0.00	0	0
Total For NBK43B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.71112		100.68507				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NCLN7:On 15/08/2017 Spot Bond				100.02363		99.99992				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				101.40283		101.37882				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				101.03432		101.01017				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN8:On 20/03/2024 Spot Bond				101.46854		101.44336				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	8.15382	100.00000	8.13407				0.00	0	0
NCLN8:On 20/03/2024 Spot Bond			100.00000	10.12883	100.00000	10.10430				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	102.51025	10.48500	102.43351				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				101.46081		101.43576				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	101.50028	10.52000	101.42408				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				101.46854		101.44336				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				101.48082		101.45541				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				101.49628		101.47060				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN9 On 02/03/2018 Spot Bond				101.84396		101.81985			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				100.89804		100.87365			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				101.37807		101.35292			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				100.89808		100.87369			0.00	0	0
Total NCLN95 SPOT									0.00	0	0
Total For NCLN95									0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	14.43865	100.00000	14.40367			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	1.55812	100.00000	1.55504			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				101.42471		101.39868			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				102.02064		101.99384			0.00	70,000,000	35,000,000
Total NED14 SPOT									0.00	70,000,000	35,000,000
Total For NED14									0.00	70,000,000	35,000,000
NED15 On 08/04/2024 Spot Bond			9.46500	102.81108	9.47000	102.77649		757,200,000,000.00	0.00	80,000,000	40,000,000
Total NED15 SPOT								757,200,000,000.00	0.00	80,000,000	40,000,000
Total For NED15								757,200,000,000.00	0.00	80,000,000	40,000,000
NED16 On 08/04/2024 Spot Bond				99.29558		99.26661			0.00	0	0
Total NED16 SPOT									0.00	0	0
Total For NED16									0.00	0	0
NED17 On 14/10/2024 Spot Bond				100.78736		100.75980			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				100.78554		100.75790			0.00	0	0
Total NED18 SPOT									0.00	0	0
Total For NED18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED19 On 01/07/2025 Spot Bond				102.61657		102.58792			0.00	0	0
Total NED19 SPOT									0.00	0	0
Total For NED19									0.00	0	0
NED20 On 01/07/2020 Spot Bond			10.97000	105.00987	10.98000	104.95284			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				100.87420		100.85297			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	107.56202	9.44500	107.53460			0.00	0	0
Total NEDH1A SPOT									0.00	0	0
Total For NEDH1A									0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NEDH1B SPOT									0.00	0	0
Total For NEDH1B									0.00	0	0
NEDT1 On 21/05/2021 Spot Bond				102.07057		105.55709			0.00	0	0
Total NEDT1A SPOT									0.00	0	0
Total For NEDT1A									0.00	0	0
NEDT1 On 26/11/2021 Spot Bond				102.90465		102.86770			0.00	0	0
Total NEDT1B SPOT									0.00	0	0
Total For NEDT1B									0.00	0	0
NET50 On 08/08/2017 Spot Bond				102.24138		102.21851			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				102.91599		102.88563			0.00	60,000,000	30,000,000
Total NGL01 SPOT									0.00	60,000,000	30,000,000
Total For NGL01									0.00	60,000,000	30,000,000
NGL02 On 15/03/2022 Spot Bond				102.48854		102.45854			0.00	500,000,000	500,000,000
Total NGL02 SPOT									0.00	500,000,000	500,000,000
Total For NGL02									0.00	500,000,000	500,000,000
NHM00 On 25/11/2020 Spot Bond			10.00000	107.90900	10.00000	107.88100			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	100.14210	13.50000	100.10656			0.00	0	0
Total NHM002 SPOT									0.00	0	0
Total For NHM002									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NHM00 On 09/10/2019 Spot Bond				102.07897		102.04777				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			3.15000	120.84657	3.14000	120.87838				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	169.31964	3.45000	169.24434				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			3.54000	117.59699	3.53000	117.62641				0.00	0	0
Total NILB13 SPOT										0.00	0	0
Total For NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			3.82000	160.27783	3.82000	160.20504				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			3.89000	159.24565	3.89000	159.17303				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	80.47297	3.75000	80.43573				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			8.62000	104.86864	8.63000	104.81643				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NQ1A10 On 22/05/2020 Spot Bond			9.25000	105.51965	9.26000	105.46599				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A16 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
NQ1A17 On 22/05/2050 Spot Bond				101.92104		101.89861				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A18 On 22/05/2049 Spot Bond				101.88699		101.86497				0.00	287,400,000	143,700,000
Total NQ1A18 SPOT										0.00	287,400,000	143,700,000
Total For NQ1A18										0.00	287,400,000	143,700,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1A1 On 22/05/2050 Spot Bond				101.88103		101.85751				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				102.01947		101.99460				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				101.89929		101.87592				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			9.45000	105.55677	9.46000	105.50260				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				102.00331		101.98059				0.00	48,000,000	24,000,000
Total NQ1B15 SPOT										0.00	48,000,000	24,000,000
Total For NQ1B15										0.00	48,000,000	24,000,000
NQ1B1 On 22/05/2049 Spot Bond				101.93241		101.90984				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				102.08441		102.05997				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			9.65000	105.59394	9.66000	105.53926				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				101.97781		101.95468				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				101.98918		101.96591				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				102.18201		102.15637				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				102.40895		102.38051				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D On 22/05/2050 Spot Bond				102.02322		101.99954			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				102.30963		102.28111			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			8.64500	110.70984	8.65000	110.67677			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	112.38354	9.43000	112.31037			0.00	0	400,000,000
Total NRA022 SPOT									0.00	0	400,000,000
Total For NRA022									0.00	0	400,000,000
NRA02: On 31/05/2023 Spot Bond			2.78000	183.27791	2.78000	183.19969			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	112.11645	11.24000	112.01601			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	17.77866	100.00000	17.73910			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				101.48921		101.46547			0.00	280,000,000	140,000,000
Total NTC16 SPOT									0.00	280,000,000	140,000,000
Total For NTC16									0.00	280,000,000	140,000,000
NTC18 On 27/02/2019 Spot Bond				102.47000		102.44700			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				100.46038		100.43496			0.00	0	0
Total NTC19 SPOT									0.00	0	0
Total For NTC19									0.00	0	0
NYT13U On 28/05/2020 Spot Bond			100.00000	24.00559	100.00000	23.94548			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				102.15565		102.13002			0.00	0	0
Total OML02 SPOT									0.00	0	0
Total For OML02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML03 On 27/11/2019 Spot Bond			9.77000	103.20952	9.78000	103.16050			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				101.63866		101.61275			0.00	0	0
Total OML04 SPOT									0.00	0	0
Total For OML04									0.00	0	0
OML05 On 19/03/2025 Spot Bond			9.95000	101.05219	9.96000	101.00132			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			10.73000	100.07988	10.73500	100.03311			0.00	0	1,500,000,000
Total OML06 SPOT									0.00	0	1,500,000,000
Total For OML06									0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			11.63000	98.28104	11.64000	98.20145			0.00	0	960,000,000
Total OML07 SPOT									0.00	0	960,000,000
Total For OML07									0.00	0	960,000,000
OML08 On 14/09/2025 Spot Bond				101.94988		101.92423			0.00	0	0
Total OML08 SPOT									0.00	0	0
Total For OML08									0.00	0	0
OML09 On 14/09/2022 Spot Bond			10.72000	102.55067	10.72500	102.50157			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	100.43853	11.64000	100.35574			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	107.90900	10.00000	107.88100			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				101.55494		101.53047			0.00	120,000,000	60,000,000
Total PMM29 SPOT									0.00	120,000,000	60,000,000
Total For PMM29									0.00	120,000,000	60,000,000
PMM30 On 07/09/2017 Spot Bond				101.66921		101.64595			0.00	40,000,000	20,000,000
Total PMM30 SPOT									0.00	40,000,000	20,000,000
Total For PMM30									0.00	40,000,000	20,000,000
PMM32 On 25/05/2017 Spot Bond				99.79474		99.77198			0.00	0	0
Total PMM32 SPOT									0.00	0	0
Total For PMM32									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM33 On 01/09/2017 Spot Bond				101.70366		101.68050			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				101.20253		101.17776			0.00	42,000,000	21,000,000
Total PMM34 SPOT									0.00	42,000,000	21,000,000
Total For PMM34									0.00	42,000,000	21,000,000
PMM35 On 06/11/2017 Spot Bond				100.26914		100.24665			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				100.28709		100.26294			0.00	0	0
Total PMM36 SPOT									0.00	0	0
Total For PMM36									0.00	0	0
PPC002 On 31/12/2018 Spot Bond				97.45853		97.42920			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PPC003 On 31/10/2019 Spot Bond				97.07304		97.04581			0.00	0	0
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0
PPC004 On 30/06/2021 Spot Bond			10.01500	101.94689	10.01500	101.92840			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				100.53068		100.50699			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				100.44521		100.42063			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				100.48671		100.45981			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				100.49635		100.46891			0.00	0	0
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE2A On 20/02/2022 Spot Bond				101.02633		101.00326			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				101.07434		101.05017			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				101.11625		101.09113			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				101.19984		101.17280			0.00	0	0
Total PRE2B1 SPOT									0.00	0	0
Total For PRE2B1									0.00	0	0
PRE2C On 20/02/2022 Spot Bond				101.21175		101.18444			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				101.22366		101.19608			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	115.54075	8.74000	115.44472			193,949,843,310,000.00	2,084,072,147,000	524,040,598,400
Total R186 SPOT									13,949,843,310,000.00	084,072,147,000	524,040,598,400
Total For R186									13,949,843,310,000.00	084,072,147,000	524,040,598,400
R197 On 07/12/2023 Spot Bond			2.28000	299.50650	2.28000	299.38275			6,450,120,000,000.00	2,829,000,000	18,890,700,000
Total R197 SPOT									6,450,120,000,000.00	2,829,000,000	18,890,700,000
Total For R197									6,450,120,000,000.00	2,829,000,000	18,890,700,000
R202 On 07/12/2033 Spot Bond			2.30000	243.92825	2.29000	244.13859			8,030,680,000,000.00	3,491,600,000	232,727,940,000
Total R202 SPOT									8,030,680,000,000.00	3,491,600,000	232,727,940,000
Total For R202									8,030,680,000,000.00	3,491,600,000	232,727,940,000
R2023 On 28/02/2023 Spot Bond			8.15000	99.78514	8.15500	99.74100			683,676,910,600,000.00	206,586,124,000	475,919,662,000
Total R2023 SPOT									13,676,910,600,000.00	206,586,124,000	475,919,662,000
Total For R2023									13,676,910,600,000.00	206,586,124,000	475,919,662,000
R203 On 15/09/2017 Spot Bond			7.47000	101.58852	7.48000	101.56490			22,410,000,000.00	3,000,000	639,470,572,000
Total R203 SPOT									22,410,000,000.00	3,000,000	639,470,572,000
Total For R203									22,410,000,000.00	3,000,000	639,470,572,000
R2030 On 31/01/2030 Spot Bond			9.17000	93.62190	9.18500	93.49426			145,184,113,614,000.00	670,140,034,200	632,184,200,000
Total R2030 SPOT									15,184,113,614,000.00	670,140,034,200	632,184,200,000
Total For R2030									15,184,113,614,000.00	670,140,034,200	632,184,200,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032 On 31/03/2032 Spot Bond			9.33000	92.42547	9.34000	92.32786			143,609,443,574,000.00	444,116,767,800	288,507,983,900
Total R2032 SPOT									13,609,443,574,000.00	444,116,767,800	288,507,983,900
Total For R2032									13,609,443,574,000.00	444,116,767,800	288,507,983,900
R2035 On 28/02/2035 Spot Bond			9.50000	96.51498	9.51000	96.40906			468,148,698,000,000.00	365,068,284,000	390,539,000,000
Total R2035 SPOT									8,148,698,000,000.00	365,068,284,000	390,539,000,000
Total For R2035									8,148,698,000,000.00	365,068,284,000	390,539,000,000
R2037 On 31/01/2037 Spot Bond			9.58500	92.90967	9.59000	92.84501			798,063,732,051,000.00	396,250,780,600	733,030,559,800
Total R2037 SPOT									18,063,732,051,000.00	396,250,780,600	733,030,559,800
Total For R2037									18,063,732,051,000.00	396,250,780,600	733,030,559,800
R204 On 21/12/2018 Spot Bond			7.46500	103.98961	7.47000	103.96121			170,199,628,369,500.00	22,799,682,300	331,834,836,400
Total R204 SPOT									170,199,628,369,500.00	22,799,682,300	331,834,836,400
Total For R204									170,199,628,369,500.00	22,799,682,300	331,834,836,400
R2040 On 31/01/2040 Spot Bond			9.67500	96.42401	9.68000	96.35552			001,783,156,875,000.00	310,261,825,000	546,033,600,000
Total R2040 SPOT									11,783,156,875,000.00	310,261,825,000	546,033,600,000
Total For R2040									11,783,156,875,000.00	310,261,825,000	546,033,600,000
R2044 On 31/01/2044 Spot Bond			9.73000	93.23691	9.73500	93.16888			117,986,386,772,000.00	526,000,656,400	879,605,528,200
Total R2044 SPOT									17,986,386,772,000.00	526,000,656,400	879,605,528,200
Total For R2044									17,986,386,772,000.00	526,000,656,400	879,605,528,200
R2048 On 28/02/2048 Spot Bond			9.71500	92.40776	9.72500	92.29471			733,616,735,595,000.00	281,381,033,000	575,990,266,500
Total R2048 SPOT									13,616,735,595,000.00	281,381,033,000	575,990,266,500
Total For R2048									13,616,735,595,000.00	281,381,033,000	575,990,266,500
R207 On 15/01/2020 Spot Bond			7.57000	101.64880	7.58000	101.60428			655,052,051,492,000.00	86,532,635,600	410,686,226,000
Total R207 SPOT									15,052,051,492,000.00	86,532,635,600	410,686,226,000
Total For R207									15,052,051,492,000.00	86,532,635,600	410,686,226,000
R208 On 31/03/2021 Spot Bond			7.72000	97.64080	7.73000	97.58827			139,415,694,316,000.00	795,261,100,300	773,803,654,000
Total R208 SPOT									19,415,694,316,000.00	795,261,100,300	773,803,654,000
Total For R208									19,415,694,316,000.00	795,261,100,300	773,803,654,000
R209 On 31/03/2036 Spot Bond			9.46500	72.73415	9.47500	72.64754			382,367,396,040,000.00	674,312,456,000	993,520,578,000
Total R209 SPOT									12,367,396,040,000.00	674,312,456,000	993,520,578,000
Total For R209									12,367,396,040,000.00	674,312,456,000	993,520,578,000
R210 On 31/03/2028 Spot Bond			2.33000	184.18014	2.33000	184.10387			6,637,238,000,000.00	2,848,600,000	116,654,056,100
Total R210 SPOT									6,637,238,000,000.00	2,848,600,000	116,654,056,100
Total For R210									6,637,238,000,000.00	2,848,600,000	116,654,056,100
R212 On 31/01/2022 Spot Bond			2.25000	148.72316	2.25000	148.66177			13,018,950,000,000.00	5,786,200,000	154,567,800,000
Total R212 SPOT									13,018,950,000,000.00	5,786,200,000	154,567,800,000
Total For R212									13,018,950,000,000.00	5,786,200,000	154,567,800,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213 On 28/02/2031 Spot Bond			9.20500	84.41560	9.22500	84.25934			945,067,290,654,000.00	428,578,738,800	678,339,459,600
Total R213 SPOT									15,067,290,654,000.00	428,578,738,800	678,339,459,600
Total For R213									15,067,290,654,000.00	428,578,738,800	678,339,459,600
R214 On 28/02/2041 Spot Bond			9.62500	72.34263	9.63000	72.28889			221,178,099,487,500.00	126,875,646,700	881,731,857,600
Total R214 SPOT									21,178,099,487,500.00	126,875,646,700	881,731,857,600
Total For R214									21,178,099,487,500.00	126,875,646,700	881,731,857,600
R337C On 21/06/2020 Spot Bond			8.54000	77.17059	8.54000	77.15286			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	48.82873	9.05000	48.81685			0.00	0	0
Total R347C SPOT									0.00	0	0
Total For R347C									0.00	0	0
RCG01 On 24/10/2019 Spot Bond				100.55006		100.52525			0.00	60,000,000	30,000,000
Total RCG01B SPOT									0.00	60,000,000	30,000,000
Total For RCG01B									0.00	60,000,000	30,000,000
RCG01 On 24/10/2017 Spot Bond				100.51097		100.48794			0.00	120,000,000	60,000,000
Total RCG01C SPOT									0.00	120,000,000	60,000,000
Total For RCG01C									0.00	120,000,000	60,000,000
RCSB0 On 12/04/2018 Spot Bond				101.76067		101.73288			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				102.16594		102.14071			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	84.10138	100.00000	83.90805			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	62.07049	100.00000	61.91847			0.00	0	0
Total RCSB6U SPOT									0.00	0	0
Total For RCSB6U									0.00	0	0
RDF01U On 04/09/2017 Spot Bond			100.00000	95.76962	100.00000	95.52532			0.00	0	0
Total RDF01U SPOT									0.00	0	0
Total For RDF01U									0.00	0	0
RDF02U On 04/12/2020 Spot Bond			100.00000	11.47509	100.00000	11.44293			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDF03I On 04/04/2018 Spot Bond			100.00000	62.34452	100.00000	62.18376				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF04I On 04/10/2018 Spot Bond			100.00000	41.62952	100.00000	41.52218				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	16.03022	100.00000	15.98888				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				101.57944		101.55544				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				102.25269		102.23034				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				101.97899		101.95382				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond				102.08650		102.06228				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	32.37006	100.00000	32.29163				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				101.37682		101.35279				0.00	40,000,000	20,000,000
Total RDFB07 SPOT										0.00	40,000,000	20,000,000
Total For RDFB07										0.00	40,000,000	20,000,000
RDFB0 On 30/09/2021 Spot Bond				101.28543		101.26055				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				101.89490		101.87010				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				101.22749		101.20348				0.00	90,000,000	45,000,000
Total RDFB10 SPOT										0.00	90,000,000	45,000,000
Total For RDFB10										0.00	90,000,000	45,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB1 On 27/03/2022 Spot Bond				101.25586		101.23128			0.00	48,000,000	24,000,000
Total RDFB11 SPOT									0.00	48,000,000	24,000,000
Total For RDFB11									0.00	48,000,000	24,000,000
RDFC3 On 02/06/2017 Spot Bond				101.75184		101.72898			0.00	60,000,000	30,000,000
Total RDFC33 SPOT									0.00	60,000,000	30,000,000
Total For RDFC33									0.00	60,000,000	30,000,000
RDFC3 On 07/07/2017 Spot Bond				100.42657		100.40305			0.00	60,000,000	30,000,000
Total RDFC34 SPOT									0.00	60,000,000	30,000,000
Total For RDFC34									0.00	60,000,000	30,000,000
RDFC3 On 05/10/2017 Spot Bond				100.96011		100.93731			0.00	0	0
Total RDFC35 SPOT									0.00	0	0
Total For RDFC35									0.00	0	0
RDFC3 On 22/09/2017 Spot Bond				101.21799		101.19584			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				99.95325		99.92951			0.00	0	0
Total REB01 SPOT									0.00	0	0
Total For REB01									0.00	0	0
REB01/ On 21/05/2018 Spot Bond			100.00000	45.78459	100.00000	45.66994			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				99.85504		99.83065			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				99.93107		99.90812			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				101.34231		101.31008			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				101.41394		101.37995			0.00	0	0
Total RED202 SPOT									0.00	0	0
Total For RED202									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RED20: On 05/04/2019 Spot Bond				101.69492		101.65397			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				101.39679		101.36322			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				101.98400		101.95189			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	65.86348	100.00000	65.70392			0.00	0	0
Total RES01U SPOT									0.00	0	0
Total For RES01U									0.00	0	0
RES021 On 02/03/2019 Spot Bond			100.00000	32.40732	100.00000	32.32881			0.00	0	0
Total RES02U SPOT									0.00	0	0
Total For RES02U									0.00	0	0
RES031 On 02/03/2020 Spot Bond			100.00000	18.74650	100.00000	18.70109			0.00	0	0
Total RES03U SPOT									0.00	0	0
Total For RES03U									0.00	0	0
RES041 On 02/03/2021 Spot Bond			100.00000	13.24735	100.00000	13.21526			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				100.23650		100.21426			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				100.27257		100.24725			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				101.75498		101.73048			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				100.69319		100.66905			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				99.78695		99.76305			0.00	0	0
Total RES34 SPOT									0.00	0	0
Total For RES34									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES35 On 25/08/2021 Spot Bond				99.78405		99.75982			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				100.63376		100.60866			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				102.84249		102.81956			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				100.35498		100.32957			0.00	3,200,000,000	800,000,000
Total RES38 SPOT									0.00	3,200,000,000	800,000,000
Total For RES38									0.00	3,200,000,000	800,000,000
RES39I On 03/05/2018 Spot Bond			100.00000	50.73499	100.00000	50.57659		670,000,000,000,000.00	16,700,000,000	16,700,000,000	
Total RES39U SPOT								'0,000,000,000,000.00	16,700,000,000	16,700,000,000	
Total For RES39U								'0,000,000,000,000.00	16,700,000,000	16,700,000,000	
RMBI0€ On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000		0.00	0	0	
Total RMBI06 SPOT								0.00	0	0	
Total For RMBI06								0.00	0	0	
RP014 On 27/09/2019 Spot Bond				79.97885		79.92617			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	104.63956	12.35000	104.60492			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	20.25748	100.00000	20.20841			0.00	0	0
Total RP020 SPOT									0.00	0	0
Total For RP020									0.00	0	0
RPP01I On 31/08/2018 Spot Bond			100.00000	39.57771	100.00000	39.48078			0.00	0	0
Total RPP01U SPOT									0.00	0	0
Total For RPP01U									0.00	0	0
RPP08I On 30/04/2020 Spot Bond			100.00000	20.13234	100.00000	20.05884			0.00	0	0
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPS00 On 16/11/2022 Spot Bond				100.00000	0.00000	99.95100			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPS00/ On 30/04/2025 Spot Bond				46.38146		46.34482			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	102.50572	9.41000	102.44735			0.00	0	50,000,000
Total RW21 SPOT									0.00	0	50,000,000
Total For RW21									0.00	0	50,000,000
RW23 On 10/12/2023 Spot Bond			9.83000	102.56609	9.83500	102.51550			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			10.91500	100.05943	10.93500	99.90466			0.00	0	0
Total RW28 SPOT									0.00	0	0
Total For RW28									0.00	0	0
S1327L On 02/08/2017 Spot Bond			100.00000	82.39278	100.00000	82.20721			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	107.90900	10.00000	107.88100			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			8.45000	105.02770	8.46000	104.99854		12,168,000,000,000.00	1,440,000,000	720,000,000	
Total SBK14 SPOT								12,168,000,000,000.00	1,440,000,000	720,000,000	
Total For SBK14								12,168,000,000,000.00	1,440,000,000	720,000,000	
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			101.85264			101.82798			0.00	0	0
Total SBK16 SPOT									0.00	0	0
Total For SBK16									0.00	0	0
SBK17 On 30/07/2024 Spot Bond			98.90576			98.87791			0.00	1,065,000,000	532,500,000
Total SBK17 SPOT									0.00	1,065,000,000	532,500,000
Total For SBK17									0.00	1,065,000,000	532,500,000
SBK18 On 24/10/2020 Spot Bond			99.00634			98.97880			0.00	0	0
Total SBK18 SPOT									0.00	0	0
Total For SBK18									0.00	0	0
SBK19 On 24/10/2019 Spot Bond			100.58261			100.55631			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK20 On 02/12/2024 Spot Bond				103.54336		103.51503			0.00	20,000,000	10,000,000
Total SBK20 SPOT									0.00	20,000,000	10,000,000
Total For SBK20									0.00	20,000,000	10,000,000
SBK21 On 28/01/2025 Spot Bond				100.18095		100.15133			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2025 Spot Bond				102.41938		102.39013			0.00	0	0
Total SBK22 SPOT									0.00	0	0
Total For SBK22									0.00	0	0
SBK23 On 28/05/2022 Spot Bond			11.50000	105.61126	11.50500	105.55990			0.00	0	1,910,000,000
Total SBK23 SPOT									0.00	0	1,910,000,000
Total For SBK23									0.00	0	1,910,000,000
SBK24 On 19/10/2025 Spot Bond				102.24078		102.21183			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	11.57295	100.00000	11.54461			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				102.24885		102.21827			0.00	60,000,000	30,000,000
Total SBK25 SPOT									0.00	60,000,000	30,000,000
Total For SBK25									0.00	60,000,000	30,000,000
SBK26 On 25/04/2021 Spot Bond			11.46000	103.13664	11.47000	103.07371			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			8.81500	100.45969	8.82000	100.43176			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			8.87000	101.12683	8.88000	101.09966			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				101.58014		101.55754			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			8.05500	101.55879	8.06500	101.53348			0.00	0	0
Total SBS13 SPOT									0.00	0	0
Total For SBS13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS16 On 22/09/2018 Spot Bond				101.72501		101.70189			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				102.34753		102.70289			0.00	0	10,000,000
Total SBS18 SPOT									0.00	0	10,000,000
Total For SBS18									0.00	0	10,000,000
SBS19 On 23/06/2021 Spot Bond			9.02000	107.91552	9.03000	107.85484			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	100.14338	10.04000	100.05836			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond				101.49052		101.46552			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS23 On 23/05/2017 Spot Bond				99.82523		99.80313			0.00	40,000,000	20,000,000
Total SBS23 SPOT									0.00	40,000,000	20,000,000
Total For SBS23									0.00	40,000,000	20,000,000
SBS24 On 24/05/2019 Spot Bond				100.44039		100.41767			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			8.48000	100.51918	8.48500	100.48696			0.00	0	513,500,000
Total SBS25 SPOT									0.00	0	513,500,000
Total For SBS25									0.00	0	513,500,000
SBS27 On 20/02/2024 Spot Bond			9.75000	104.19920	9.75500	104.14715			0.00	0	0
Total SBS27 SPOT									0.00	0	0
Total For SBS27									0.00	0	0
SBS29 On 12/06/2019 Spot Bond			8.34000	104.34337	8.51000	104.00088			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	88.18283	10.21000	88.10505			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				101.37030		101.34770			0.00	0	0
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS31 On 27/06/2027 Spot Bond			10.28000	101.08990	10.29000	101.00153			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				101.20636		101.18270			0.00	68,000,000	34,000,000
Total SBS32 SPOT									0.00	68,000,000	34,000,000
Total For SBS32									0.00	68,000,000	34,000,000
SBS33 On 19/09/2019 Spot Bond				101.36036		101.33712			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	99.40263	10.54000	99.32534			0.00	0	1,450,000,000
Total SBS34 SPOT									0.00	0	1,450,000,000
Total For SBS34									0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.57515		100.55228			0.00	40,000,000	20,000,000
Total SBS35 SPOT									0.00	40,000,000	20,000,000
Total For SBS35									0.00	40,000,000	20,000,000
SBS36 On 29/01/2020 Spot Bond				100.34114		100.31684			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			8.68500	100.65756	8.69500	100.61048			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			9.87000	98.51959	9.89000	98.39007			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			10.47000	97.56645	10.49000	97.40552			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	96.80079	9.50000	96.74076			0.00	0	584,100,000
Total SBS4 SPOT									0.00	0	584,100,000
Total For SBS4									0.00	0	584,100,000
SBS40 On 12/11/2020 Spot Bond				100.24006		100.20258			0.00	0	0
Total SBS40 SPOT									0.00	0	0
Total For SBS40									0.00	0	0
SBS41 On 12/11/2022 Spot Bond			9.37500	102.65662	9.43000	102.39573			0.00	0	0
Total SBS41 SPOT									0.00	0	0
Total For SBS41									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS42 On 12/11/2025 Spot Bond			9.89500	104.32556	9.91000	104.21104			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	104.24823	10.18000	104.15474			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				100.26427		100.24218			0.00	160,000,000	80,000,000
Total SBS44 SPOT									0.00	160,000,000	80,000,000
Total For SBS44									0.00	160,000,000	80,000,000
SBS45 On 15/02/2021 Spot Bond				100.72167		100.69889			0.00	0	0
Total SBS45 SPOT									0.00	0	0
Total For SBS45									0.00	0	0
SBS46 On 15/02/2023 Spot Bond			9.37000	108.21034	9.43000	107.91173			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				100.57856		100.55499			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				100.33723		100.31320			0.00	60,000,000	30,000,000
Total SBS48 SPOT									0.00	60,000,000	30,000,000
Total For SBS48									0.00	60,000,000	30,000,000
SBS49 On 31/01/2022 Spot Bond				100.34693		100.32220			0.00	40,000,000	620,000,000
Total SBS49 SPOT									0.00	40,000,000	620,000,000
Total For SBS49									0.00	40,000,000	620,000,000
SBS50 On 31/01/2022 Spot Bond			9.25000	103.48503	9.25500	103.44033			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	102.83106	9.78000	102.75555			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				100.54216		100.51606			0.00	0	0
Total SBS52 SPOT									0.00	0	0
Total For SBS52									0.00	0	0
SBS53 On 03/05/2027 Spot Bond				100.35962		100.33369			0.00	0	0
Total SBS53 SPOT									0.00	0	0
Total For SBS53									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI11 On 07/12/2023 Spot Bond			3.58000	278.92107	3.58000	278.79602			0.00	0	0
Total SBSI11 SPOT									0.00	0	0
Total For SBSI11									0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			3.85000	201.02331	3.84000	201.17720		3,850,000,000,000.00		1,000,000,000	500,000,000
Total SBSI14 SPOT								3,850,000,000,000.00		1,000,000,000	500,000,000
Total For SBSI14								3,850,000,000,000.00		1,000,000,000	500,000,000
SBT101 On 31/03/2022 Spot Bond				101.67409		101.63879		0.00		124,134,000	62,067,000
Total SBT101 SPOT								0.00		124,134,000	62,067,000
Total For SBT101								0.00		124,134,000	62,067,000
SCM10 On 15/09/2017 Spot Bond			100.00000	94.60119	100.00000	94.36410		0.00		0	0
Total SCM10U SPOT								0.00		0	0
Total For SCM10U								0.00		0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000		0.00		0	0
Total SF2A2U SPOT								0.00		0	0
Total For SF2A2U								0.00		0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000		0.00		0	0
Total SF2BU SPOT								0.00		0	0
Total For SF2BU								0.00		0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000		0.00		0	0
Total SF2CU SPOT								0.00		0	0
Total For SF2CU								0.00		0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000		0.00		0	0
Total SF2DU SPOT								0.00		0	0
Total For SF2DU								0.00		0	0
SGI004 On 20/01/2021 Spot Bond				101.27536		101.24034		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				101.27548		101.24047		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				101.40236		101.37898		0.00		300,000,000	150,000,000
Total SHS04 SPOT								0.00		300,000,000	150,000,000
Total For SHS04								0.00		300,000,000	150,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS05 On 29/06/2017 Spot Bond			8.74000	103.28678	8.75000	103.26106			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	103.28555	8.75000	103.26106			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				102.15642		102.13296			0.00	0	3,100,000
Total SHS06 SPOT									0.00	0	3,100,000
Total For SHS06									0.00	0	3,100,000
SHS11L On 25/11/2020 Spot Bond			10.00000	107.90900	10.00000	107.88100			0.00	0	0
Total SHS11U/JIBAR SPOT									0.00	0	0
Total For SHS11U/JIBAR									0.00	0	0
SHS14 On 17/06/2017 Spot Bond				101.52045		101.49755			0.00	20,000,000	10,000,000
Total SHS14 SPOT									0.00	20,000,000	10,000,000
Total For SHS14									0.00	20,000,000	10,000,000
SHS19 On 10/09/2017 Spot Bond			9.07000	102.11125	9.08000	102.08339			0.00	0	0
Total SHS19 SPOT									0.00	0	0
Total For SHS19									0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.19503		100.17087			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				101.19537		101.17103			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				101.23425		101.20909			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	104.26031	9.63000	104.20685			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				101.23425		101.20909			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				101.39138		101.36756			0.00	0	0
Total SHS28 SPOT									0.00	0	0
Total For SHS28									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS29I On 03/12/2018 Spot Bond			100.00000	32.81772	100.00000	32.73821			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				101.04315		101.01831			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				101.06535		101.03996			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			8.77000	102.05837	8.77500	102.02834		4,034,200,000,000.00	460,000,000	230,000,000	
Total SLI3 SPOT								4,034,200,000,000.00	460,000,000	230,000,000	
Total For SLI3								4,034,200,000,000.00	460,000,000	230,000,000	
SLI4 On 15/08/2021 Spot Bond				100.02421		99.99965		0.00	100,000,000	250,000,000	
Total SLI4 SPOT								0.00	100,000,000	250,000,000	
Total For SLI4								0.00	100,000,000	250,000,000	
SLRA1 On 15/08/2019 Spot Bond				100.02320		99.99991		0.00	0	0	
Total SLRA1 SPOT								0.00	0	0	
Total For SLRA1								0.00	0	0	
SLRA2 On 15/11/2021 Spot Bond				100.02366		99.99969		0.00	0	0	
Total SLRA2 SPOT								0.00	0	0	
Total For SLRA2								0.00	0	0	
SLRB1 On 15/08/2019 Spot Bond				100.02425		99.99988		0.00	0	0	
Total SLRB1 SPOT								0.00	0	0	
Total For SLRB1								0.00	0	0	
SLRB2 On 15/11/2021 Spot Bond				100.02428		99.99964		0.00	0	0	
Total SLRB2 SPOT								0.00	0	0	
Total For SLRB2								0.00	0	0	
SLRC1 On 15/08/2019 Spot Bond				100.02636		99.99983		0.00	0	0	
Total SLRC1 SPOT								0.00	0	0	
Total For SLRC1								0.00	0	0	
SLRC2 On 15/09/2019 Spot Bond				100.02658		99.99947		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			8.67000	101.19252	8.68000	101.16586		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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SNT02 On 12/04/2021 Spot Bond				100.92640		100.89966			0.00	0	300,000,000
Total SNT02 SPOT									0.00	0	300,000,000
Total For SNT02									0.00	0	300,000,000
SNT03 On 12/04/2023 Spot Bond			10.80000	105.22651	10.80500	105.17427			0.00	0	1,550,000,000
Total SNT03 SPOT									0.00	0	1,550,000,000
Total For SNT03									0.00	0	1,550,000,000
SPDA10 On 21/08/2021 Spot Bond				99.85808		102.07807			0.00	0	0
Total SPDA10 SPOT									0.00	0	0
Total For SPDA10									0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.08502		102.22493			0.00	0	0
Total SPDA4 SPOT									0.00	0	0
Total For SPDA4									0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				99.91901		102.00833			0.00	248,000,000	124,000,000
Total SPDA5 SPOT									0.00	248,000,000	124,000,000
Total For SPDA5									0.00	248,000,000	124,000,000
SPDA6 On 21/08/2024 Spot Bond				99.86379		102.00113			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				99.85356		102.02119			0.00	3,320,000,000	860,000,000
Total SPDA7 SPOT									0.00	3,320,000,000	860,000,000
Total For SPDA7									0.00	3,320,000,000	860,000,000
SPDA8 On 21/08/2021 Spot Bond				99.84913		102.08238			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				99.86089		102.04199			0.00	80,000,000	40,000,000
Total SPDA9 SPOT									0.00	80,000,000	40,000,000
Total For SPDA9									0.00	80,000,000	40,000,000
SPG002 On 09/09/2019 Spot Bond				101.80697		101.78096			0.00	0	0
Total SPG002 SPOT									0.00	0	0
Total For SPG002									0.00	0	0
SPG003 On 31/10/2019 Spot Bond				100.37303		100.34644			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				100.95363		100.93012			0.00	40,000,000	20,000,000
Total SSA05 SPOT									0.00	40,000,000	20,000,000
Total For SSA05									0.00	40,000,000	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA06 On 16/04/2020 Spot Bond			9.47000	97.12494	9.48000	97.07592			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	92.72486	9.30000	92.67152			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	92.72486	9.30000	92.67152			0.00	0	300,000,000
Total SSN005 SPOT									0.00	0	300,000,000
Total For SSN005									0.00	0	300,000,000
SSN00 On 15/01/2020 Spot Bond			9.30000	97.66144	9.30000	97.63692			0.00	0	0
Total SSN007 SPOT									0.00	0	0
Total For SSN007									0.00	0	0
SSN00 On 18/06/2017 Spot Bond				101.45333		101.42844			0.00	0	0
Total SSN008 SPOT									0.00	0	0
Total For SSN008									0.00	0	0
SSN00 On 15/09/2017 Spot Bond			8.35000	101.29782	8.36000	101.27196			0.00	0	0
Total SSN009 SPOT									0.00	0	0
Total For SSN009									0.00	0	0
SSN01 On 31/01/2025 Spot Bond			3.56500	117.39207	3.55500	117.42134			0.00	0	0
Total SSN011 SPOT									0.00	0	0
Total For SSN011									0.00	0	0
SSN01 On 21/12/2018 Spot Bond			9.61500	100.85196	9.61500	100.82594			0.00	0	0
Total SSN012 SPOT									0.00	0	0
Total For SSN012									0.00	0	0
SSN01 On 21/12/2026 Spot Bond			10.23000	105.81704	10.24000	105.72713			0.00	0	0
Total SSN017 SPOT									0.00	0	0
Total For SSN017									0.00	0	0
SSN02 On 28/02/2031 Spot Bond			11.07500	72.96842	11.09500	72.83705			0.00	0	0
Total SSN021 SPOT									0.00	0	0
Total For SSN021									0.00	0	0
SSN02 On 21/01/2019 Spot Bond				100.63101		100.60602			0.00	0	0
Total SSN024 SPOT									0.00	0	0
Total For SSN024									0.00	0	0
SSN02 On 16/01/2019 Spot Bond				100.67983		100.65599			0.00	0	0
Total SSN026 SPOT									0.00	0	0
Total For SSN026									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN02: On 25/09/2019 Spot Bond				101.28816		101.26290			0.00	0	0
Total SSN027 SPOT									0.00	0	0
Total For SSN027									0.00	0	0
SSN02: On 07/12/2023 Spot Bond				102.04080		102.01214			0.00	0	0
Total SSN029 SPOT									0.00	0	0
Total For SSN029									0.00	0	0
SSN03: On 24/05/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SSN030 SPOT									0.00	0	0
Total For SSN030									0.00	0	0
SSN03: On 17/03/2020 Spot Bond				101.52024		101.49449			0.00	0	0
Total SSN033 SPOT									0.00	0	0
Total For SSN033									0.00	0	0
SSN03: On 02/06/2020 Spot Bond				101.92562		101.90040			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				99.97560		99.95146			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				102.06081		102.03412			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	102.87534	9.55000	102.84884			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				100.83955		100.81456			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			9.55000	102.02100	9.55500	101.97125			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				95.26190		95.26190			0.00	0	0
Total SSN042 SPOT									0.00	0	0
Total For SSN042									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN04: On 31/01/2038 Spot Bond			3.88000	101.08867	3.88000	101.04248				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				100.17746		100.15128				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN04: On 14/02/2018 Spot Bond				100.02108		99.99994				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				100.37194		100.34527				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04: On 05/04/2027 Spot Bond				101.05422		101.02911				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.68000	97.26941	9.69000	97.18920				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				102.01305		101.98978				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				101.97175		101.94738				0.00	12,600,000	6,300,000
Total T12A11 SPOT										0.00	12,600,000	6,300,000
Total For T12A11										0.00	12,600,000	6,300,000
T12A12 On 21/02/2048 Spot Bond			9.22000	101.68907	9.23000	101.64370				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				102.33904		102.31485				0.00	80,000,000	40,000,000
Total T13A10 SPOT										0.00	80,000,000	40,000,000
Total For T13A10										0.00	80,000,000	40,000,000
T13A11 On 21/08/2020 Spot Bond				102.13558		102.10957				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			9.12000	106.02276	9.13000	105.96824				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T13A13 On 21/08/2018 Spot Bond				101.97036		101.94640			0.00	40,000,000	20,000,000
Total T13A13 SPOT									0.00	40,000,000	20,000,000
Total For T13A13									0.00	40,000,000	20,000,000
T13A14 On 21/08/2018 Spot Bond				102.33904		102.31485			0.00	40,000,000	20,000,000
Total T13A14 SPOT									0.00	40,000,000	20,000,000
Total For T13A14									0.00	40,000,000	20,000,000
T13A15 On 21/08/2020 Spot Bond				102.13099		102.10504			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			9.22000	105.37986	9.23000	105.32539			0.00	0	0
Total T13A16 SPOT									0.00	0	0
Total For T13A16									0.00	0	0
T13A18 On 25/08/2018 Spot Bond				102.05903		102.03519			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				102.11638		102.09185			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			9.17000	103.81170	9.18000	103.75798			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				101.75172		101.72886			0.00	0	0
Total TFS117 SPOT									0.00	0	0
Total For TFS117									0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.99133		100.96820			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				100.96517		100.94164			0.00	0	0
Total TFS135 SPOT									0.00	0	0
Total For TFS135									0.00	0	0
TFS136 On 06/07/2020 Spot Bond				100.98565		100.96160			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				102.16130		102.13797			0.00	120,000,000	2,549,583,400
Total TFS139 SPOT									0.00	120,000,000	2,549,583,400
Total For TFS139									0.00	120,000,000	2,549,583,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS141 On 28/10/2019 Spot Bond				100.43537		100.41127				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				100.44982		100.42491				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				99.97895		99.95789				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				101.35326		101.33016				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS145 On 20/03/2022 Spot Bond				101.39338		101.36957				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS146 On 25/04/2018 Spot Bond				100.41110		100.38858				0.00	0	0
Total TFS146 SPOT										0.00	0	0
Total For TFS146										0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A2 On 18/10/2038 Spot Bond				100.80505		100.78237				0.00	238,645,000	119,322,500
Total TH10A2 SPOT										0.00	238,645,000	119,322,500
Total For TH10A2										0.00	238,645,000	119,322,500
TH10A3 On 18/07/2017 Spot Bond			7.83000	102.52933	7.83000	102.50764				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A5 On 18/07/2017 Spot Bond				100.73067		100.70706				0.00	51,140,200	25,570,100
Total TH10A5 SPOT										0.00	51,140,200	25,570,100
Total For TH10A5										0.00	51,140,200	25,570,100
TH10A6 On 18/07/2017 Spot Bond			7.39000	102.38900	7.39000	102.36853				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A8 On 18/10/2038 Spot Bond				100.68983		100.66558				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A9 On 18/07/2017 Spot Bond			7.16000	102.31555	7.16000	102.29572				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B1 On 18/10/2038 Spot Bond				100.72683		100.70125				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B2 On 18/07/2017 Spot Bond				100.72381		100.69834				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C1 On 18/10/2038 Spot Bond				100.79622		100.76815				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C2 On 18/07/2017 Spot Bond				100.78642		100.75870				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D1 On 18/10/2038 Spot Bond				101.08171		101.04335				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D2 On 18/07/2017 Spot Bond				101.04800		101.01085				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				100.67017		100.64663				0.00	3,676,600	1,838,300
Total TH11A1 SPOT										0.00	3,676,600	1,838,300
Total For TH11A1										0.00	3,676,600	1,838,300
TH11A2 On 18/07/2041 Spot Bond				100.69435		100.66994				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	102.82449	8.73000	102.80021				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11A4 On 18/07/2041 Spot Bond				100.50223		100.47841				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				100.89976		100.87597				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			8.96500	101.81762	8.97000	101.78750				0.00	0	1,500,000,000
Total TH11A6 SPOT										0.00	0	1,500,000,000
Total For TH11A6										0.00	0	1,500,000,000
TH11A7 On 18/07/2041 Spot Bond				100.48659		100.46291				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.89976		100.87597				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				101.00372		100.97868				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.72002		100.69469				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.71700		100.69178				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.79469		100.76667				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.79168		100.76377				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.76529		100.73833				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				101.02921		100.99274				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11D2 On 18/07/2041 Spot Bond				101.03220		100.99563				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2041 Spot Bond				101.01721		100.98117				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2048 Spot Bond				101.96966		101.94664				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond				102.04752		102.02383				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			9.17000	102.10230	9.18000	102.05690				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				102.01305		101.98978				0.00	26,166,000	13,083,000
Total TH12A4 SPOT										0.00	26,166,000	13,083,000
Total For TH12A4										0.00	26,166,000	13,083,000
TH12A5 On 21/02/2048 Spot Bond				102.09348		102.06923				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			9.08000	100.87329	9.09000	100.82855				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				102.00156		101.97843				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond				102.09348		102.06923				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A9 On 21/02/2048 Spot Bond			9.19000	100.13976	9.20000	100.09502				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond				102.19689		102.17138				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12B: On 21/02/2048 Spot Bond				102.19689		102.17138				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				102.19689		102.17138				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B: On 21/02/2048 Spot Bond				102.19689		102.17138				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				102.38070		102.35297				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				102.38070		102.35297				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				102.38070		102.35297				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				102.37840		102.35070				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				103.12721		103.09036				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				103.12721		103.09036				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				103.24282		103.20608				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				103.11343		103.07675				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				101.96020		101.93757				0.00	51,999,600	25,999,800
Total TH13A1 SPOT										0.00	51,999,600	25,999,800
Total For TH13A1										0.00	51,999,600	25,999,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH13A2 On 21/08/2018 Spot Bond				102.01076		101.98752			0.00	0	0
Total TH13A2 SPOT									0.00	0	0
Total For TH13A2									0.00	0	0
TH13A3 On 21/08/2050 Spot Bond				102.09340		102.06915			0.00	0	0
Total TH13A3 SPOT									0.00	0	0
Total For TH13A3									0.00	0	0
TH13A4 On 21/08/2020 Spot Bond			9.32000	102.13628	9.33000	102.08290			0.00	0	0
Total TH13A4 SPOT									0.00	0	0
Total For TH13A4									0.00	0	0
TH13A5 On 21/08/2018 Spot Bond				101.96250		101.93984			0.00	87,272,400	43,636,200
Total TH13A5 SPOT									0.00	87,272,400	43,636,200
Total For TH13A5									0.00	87,272,400	43,636,200
TH13A6 On 21/08/2018 Spot Bond				102.13183		102.10879			0.00	160,000,000	80,000,000
Total TH13A6 SPOT									0.00	160,000,000	80,000,000
Total For TH13A6									0.00	160,000,000	80,000,000
TH13A7 On 21/08/2020 Spot Bond				101.46245		101.43768			0.00	0	0
Total TH13A7 SPOT									0.00	0	0
Total For TH13A7									0.00	0	0
TH13A8 On 21/08/2020 Spot Bond			9.21000	103.37011	9.22000	103.31649			0.00	0	0
Total TH13A8 SPOT									0.00	0	0
Total For TH13A8									0.00	0	0
TH13A9 On 21/08/2018 Spot Bond				101.97036		101.94640			0.00	72,000,000	36,000,000
Total TH13A9 SPOT									0.00	72,000,000	36,000,000
Total For TH13A9									0.00	72,000,000	36,000,000
TH13B1 On 21/08/2020 Spot Bond				102.19679		102.17128			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				102.19908		102.17355			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				102.25717		102.22965			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				102.21129		102.18434			0.00	0	0
Total TH13B4 SPOT									0.00	0	0
Total For TH13B4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH13B: On 25/07/2020 Spot Bond				102.18989		102.16447			0.00	0	0
Total TH13B5 SPOT									0.00	0	0
Total For TH13B5									0.00	0	0
TH13C: On 21/08/2020 Spot Bond				102.35759		102.33013			0.00	0	0
Total TH13C1 SPOT									0.00	0	0
Total For TH13C1									0.00	0	0
TH13C: On 21/08/2020 Spot Bond				102.37597		102.34828			0.00	0	0
Total TH13C2 SPOT									0.00	0	0
Total For TH13C2									0.00	0	0
TH13C: On 21/08/2020 Spot Bond				102.37185		102.34291			0.00	0	0
Total TH13C3 SPOT									0.00	0	0
Total For TH13C3									0.00	0	0
TH13C: On 21/08/2020 Spot Bond				102.41773		102.38821			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				102.48392		102.45492			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				103.11541		103.07869			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				103.11541		103.07869			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				103.17414		103.13513			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				103.13978		103.10120			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				103.16132		103.12405			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				101.80633		101.78417			0.00	0	0
Total TH14A1 SPOT									0.00	0	0
Total For TH14A1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH14A2 On 21/11/2019 Spot Bond				101.70187		101.67774			0.00	135,800,000	67,900,000
Total TH14A2 SPOT									0.00	135,800,000	67,900,000
Total For TH14A2									0.00	135,800,000	67,900,000
TH14A3 On 21/11/2021 Spot Bond				102.12541		102.10077			0.00	0	0
Total TH14A3 SPOT									0.00	0	0
Total For TH14A3									0.00	0	0
TH14A4 On 21/11/2021 Spot Bond			9.26000	107.94182	9.27000	107.87792			0.00	0	0
Total TH14A4 SPOT									0.00	0	0
Total For TH14A4									0.00	0	0
TH14A5 On 21/02/2018 Spot Bond				101.88571		101.86425			0.00	0	0
Total TH14A5 SPOT									0.00	0	0
Total For TH14A5									0.00	0	0
TH14A6 On 21/11/2019 Spot Bond				102.07175		102.04805			0.00	0	0
Total TH14A6 SPOT									0.00	0	0
Total For TH14A6									0.00	0	0
TH14A7 On 21/11/2021 Spot Bond				102.13203		102.10761			0.00	240,000,000	120,000,000
Total TH14A7 SPOT									0.00	240,000,000	120,000,000
Total For TH14A7									0.00	240,000,000	120,000,000
TH14A8 On 21/11/2021 Spot Bond			9.21000	104.91867	9.22000	104.82969			0.00	0	0
Total TH14A8 SPOT									0.00	0	0
Total For TH14A8									0.00	0	0
TH14B1 On 21/11/2021 Spot Bond				102.26550		102.23915			0.00	0	0
Total TH14B1 SPOT									0.00	0	0
Total For TH14B1									0.00	0	0
TH14B2 On 21/11/2021 Spot Bond				102.22266		102.19715			0.00	0	0
Total TH14B2 SPOT									0.00	0	0
Total For TH14B2									0.00	0	0
TH14C1 On 21/11/2021 Spot Bond				102.38031		102.35257			0.00	0	0
Total TH14C1 SPOT									0.00	0	0
Total For TH14C1									0.00	0	0
TH14C2 On 21/11/2021 Spot Bond				102.36208		102.33489			0.00	130,000,000	65,000,000
Total TH14C2 SPOT									0.00	130,000,000	65,000,000
Total For TH14C2									0.00	130,000,000	65,000,000
TH14D1 On 21/11/2021 Spot Bond				103.06896		103.03280			0.00	0	0
Total TH14D1 SPOT									0.00	0	0
Total For TH14D1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH14D: On 21/11/2021 Spot Bond				103.05663		103.02105				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				100.69174		100.66866				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				101.09426		101.06997				0.00	400,000,000	200,000,000
Total TH9A12 SPOT										0.00	400,000,000	200,000,000
Total For TH9A12										0.00	400,000,000	200,000,000
THE8A On 18/04/2036 Spot Bond			101.06155	6.18386	101.06155	6.16856				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A2 On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A3 On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A6 On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A7 On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9B2 On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B On 18/07/2039 Spot Bond				100.74718		100.72087			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				101.80504		101.77628			0.00	0	0
Total THE9C4 SPOT									0.00	0	0
Total For THE9C4									0.00	0	0
THE9D On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE9D2 SPOT									0.00	0	0
Total For THE9D2									0.00	0	0
THE9D On 18/07/2019 Spot Bond				101.05539		101.01798			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			9.24000	93.65989	9.31500	93.46993			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	20.78029	100.00000	20.74088			0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	107.90900	10.00000	107.88100			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				101.25264		101.22987			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				101.27584		101.25325			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			8.23000	100.50072	8.24000	100.47412		1,316,800,000,000.00		160,000,000	7,230,300,000
Total TN17 SPOT								1,316,800,000,000.00		160,000,000	7,230,300,000
Total For TN17								1,316,800,000,000.00		160,000,000	7,230,300,000
TN17/R On 14/11/2017 Spot Bond			100.00000	69.81375	100.00000	74.29242		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	106.03087	8.97500	105.97649		0.00	0	40,161,700,000	
Total TN20 SPOT								0.00	0	40,161,700,000	

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 For TN20									0.00	0	40,161,700,000
TN20/R On 17/09/2020 Spot Bond			100.00000	17.96292	100.00000	17.92338			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	9.29112	100.00000	9.26837			0.00	0	0
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			9.65000	105.72909	9.70000	105.45745			0.00	0	6,609,600,000
Total TN23 SPOT									0.00	0	6,609,600,000
Total For TN23									0.00	0	6,609,600,000
TN23/R On 06/11/2023 Spot Bond			100.00000	11.50917	100.00000	11.48384			0.00	0	0
Total TN23/R2023 SPOT									0.00	0	0
Total For TN23/R2023									0.00	0	0
TN25 On 19/08/2025 Spot Bond			10.55500	96.50390	10.54000	96.55484			0.00	0	15,480,000,000
Total TN25 SPOT									0.00	0	15,480,000,000
Total For TN25									0.00	0	15,480,000,000
TN25/R On 19/08/2025 Spot Bond			100.00000	11.62975	100.00000	11.60372			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			10.72000	88.74408	10.62000	89.29364		53,600,000,000,000.00	5,000,000,000	3,370,000,000	
Total TN27 SPOT								53,600,000,000,000.00	5,000,000,000	3,370,000,000	
Total For TN27								53,600,000,000,000.00	5,000,000,000	3,370,000,000	
TN27/R On 14/11/2027 Spot Bond			100.00000	8.95766	100.00000	8.93793			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			11.21000	96.17367	11.22500	96.04599			0.00	0	9,300,000,000
Total TN30 SPOT									0.00	0	9,300,000,000
Total For TN30									0.00	0	9,300,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	121.37063	8.00000	121.34462			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			11.62500	94.07050	11.63000	94.00392			0.00	0	4,500,000,000
Total TN40 SPOT									0.00	0	4,500,000,000
Total For TN40									0.00	0	4,500,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	101.06417	10.75000	101.03526			0.00	0	0
Total TN40/R214 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 TN40/R214										0.00	0	0
TNF18 On 22/08/2018 Spot Bond				99.92565		99.90325				0.00	0	16,000,000
Total TNF18 SPOT										0.00	0	16,000,000
Total For TNF18										0.00	0	16,000,000
TORQ1 On 15/08/2026 Spot Bond				100.02655		99.99985				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				99.99604		99.97282				0.00	0	0
Total TORQ3 SPOT										0.00	0	0
Total For TORQ3										0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ4 SPOT										0.00	0	0
Total For TORQ4										0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ5 SPOT										0.00	0	0
Total For TORQ5										0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.03049		99.99979				0.00	0	0
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.02286		99.99991				0.00	0	0
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TORQ8 On 15/08/2026 Spot Bond				100.02340		99.99991				0.00	551,313,887	551,313,887
Total TORQ8 SPOT										0.00	551,313,887	551,313,887
Total For TORQ8										0.00	551,313,887	551,313,887
TORQ9 On 15/08/2026 Spot Bond				100.02419		99.99990				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	107.90900	10.00000	107.88100				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				100.99343		100.96981				0.00	0	0
Total TPDA03 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 TPDA03										0.00	0	0
TPDA0: On 10/04/2019 Spot Bond				100.70745		100.68383				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				102.08109		102.05792				0.00	120,000,000	60,000,000
Total TPDA06 SPOT										0.00	120,000,000	60,000,000
Total For TPDA06										0.00	120,000,000	60,000,000
TPDA0: On 30/11/2020 Spot Bond			9.22000	105.22140	9.23000	105.16540				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	99.59925	10.00000	99.57259				0.00	0	0
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	99.60921	9.75000	99.58321				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	9.62010	100.00000	9.59529				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				101.52767		101.50409				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				101.59782		101.57311				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			9.47000	104.64498	9.48000	104.58848				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				101.52938		101.50578				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				101.59782		101.57311				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			9.27000	105.31333	9.28000	105.25697				0.00	0	0
Total TRA2A6 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 TRA2A6									0.00	0	0
TRA2B On 14/12/2025 Spot Bond				101.70910		101.68260			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				101.75188		101.72469			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				101.93148		101.90138			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				101.99985		101.96865			0.00	0	0
Total TRA2C2 SPOT									0.00	0	0
Total For TRA2C2									0.00	0	0
TRA2D On 14/12/2025 Spot Bond				102.44376		102.40536			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				102.44376		102.40536			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				101.59106		101.56678			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	9.03063	100.00000	9.00876			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	9.61228	100.00000	9.58900			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				101.61509		101.59011			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	9.96127	100.00000	9.93714			0.00	0	0
Total TRAB2U 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 TRAB2U										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				101.62366		101.59853				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	10.25209	100.00000	10.22726				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				101.86336		101.83436				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	13.80014	100.00000	13.76672				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				105.11288		105.07807				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	17.69718	100.00000	17.65431				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	22.37546	100.00000	22.32127				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	5.71510	100.00000	5.70125				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				100.00000	0.00000	100.00000				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				99.79737		99.77486				0.00	80,000,000	40,000,000
Total TSP210 SPOT										0.00	80,000,000	40,000,000
Total For TSP210										0.00	80,000,000	40,000,000
TSP211 On 08/06/2017 Spot Bond				99.48364		99.46119				0.00	0	0
Total TSP211 SPOT										0.00	0	0
Total For TSP211										0.00	0	0
TSP212 On 22/06/2017 Spot Bond				99.17556		99.15328				0.00	100,000,000	50,000,000
Total TSP213 SPOT										0.00	100,000,000	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSP213										0.00	100,000,000	50,000,000
TSP213 On 06/07/2017 Spot Bond				98.86312		98.84083				0.00	80,000,000	40,000,000
Total TSP215 SPOT										0.00	80,000,000	40,000,000
Total For TSP215										0.00	80,000,000	40,000,000
TSP215 On 20/07/2017 Spot Bond				104.48573		104.46427				0.00	0	0
Total TSP217 SPOT										0.00	0	0
Total For TSP217										0.00	0	0
TSP217 On 03/08/2017 Spot Bond				98.24642		98.22423				0.00	0	0
Total TSP218 SPOT										0.00	0	0
Total For TSP218										0.00	0	0
TSP218 On 17/08/2017 Spot Bond				97.94778		97.92571				0.00	0	0
Total TSP219 SPOT										0.00	0	0
Total For TSP219										0.00	0	0
TSP219 On 26/10/2017 Spot Bond				96.51067		96.48926				0.00	0	0
Total TSP220 SPOT										0.00	0	0
Total For TSP220										0.00	0	0
TSP220 On 26/04/2018 Spot Bond				92.57190		92.55037				0.00	0	0
Total TSP221 SPOT										0.00	0	0
Total For TSP221										0.00	0	0
TSP221 On 10/05/2018 Spot Bond			100.00000	50.57297	100.00000	50.47702				0.00	0	20,000,000,000
Total TSP222 SPOT										0.00	0	20,000,000,000
Total For TSP222										0.00	0	20,000,000,000
TTO011 On 28/08/2019 Spot Bond			100.00000	28.01542	100.00000	27.94526				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				100.58562		100.55645				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC22 On 15/05/2017 Spot Bond				100.00000	0.00000	101.95712				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				101.93142		101.90996				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				101.88658		101.86514				0.00	0	0
Total TWC225 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 TWC225									0.00	0	0
TWC22 On 22/05/2017 Spot Bond				101.82226		101.80082			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				101.73828		101.71682			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				101.67219		101.65075			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				100.83962		100.81809			0.00	0	0
Total TWC229 SPOT									0.00	0	0
Total For TWC229									0.00	0	0
TWC23 On 12/07/2017 Spot Bond				100.73012		100.70864			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				100.71045		100.68892			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				100.58068		100.55918			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				100.53712		100.51564			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				100.47267		100.45118			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				100.15039		100.12891			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	106.31909	9.38000	106.26045		749,600,000,000.00		80,000,000	440,000,000
Total UG21 SPOT								749,600,000,000.00		80,000,000	440,000,000
Total For UG21								749,600,000,000.00		80,000,000	440,000,000
UG26 On 09/03/2026 Spot Bond			10.70000	105.48206	10.71000	105.39469		0.00		0	0
Total UG26 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 UG26										0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	8.32883	100.00000	8.30844				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	8.24099	100.00000	8.22081				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	8.40719	100.00000	8.38659				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	8.64891	100.00000	8.62773				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	9.30600	100.00000	9.28321				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	9.28671	100.00000	9.26397				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	9.41563	100.00000	9.39258				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	0.10555	100.00000	0.10530				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	10.58073	100.00000	10.54128				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	8.14871	100.00000	8.12876				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	8.15294	100.00000	8.13298				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	8.20268	100.00000	8.18259				0.00	0	0
Total VJB03U 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 VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	8.42668	100.00000	8.40605				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	9.07314	100.00000	9.05093				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	7.32849	100.00000	7.31054				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	9.23655	100.00000	9.21393				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	0.10555	100.00000	0.10530				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	10.37721	100.00000	10.33851				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				101.61938		101.59658				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				101.05383		101.03165				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	62.01383	100.00000	61.86195				0.00	0	0
Total VKE01U SPOT										0.00	0	0
Total For VKE01U										0.00	0	0
VKE05 On 28/03/2018 Spot Bond				101.52886		101.50595				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				100.19266		100.16808				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				101.71132		101.68710				0.00	0	0
Total VKE07 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 VKE07										0.00	0	0
VKE08 On 29/03/2019 Spot Bond				101.21491		101.19016				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				100.21803		100.19370				0.00	0	3,000,000,000
Total VKE09 SPOT										0.00	0	3,000,000,000
Total For VKE09										0.00	0	3,000,000,000
VKE10 On 08/07/2022 Spot Bond				100.22163		100.19688				0.00	0	0
Total VKE10 SPOT										0.00	0	0
Total For VKE10										0.00	0	0
VPA01L On 20/01/2023 Spot Bond			100.00000	7.85204	100.00000	7.83281				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	7.91360	100.00000	7.89422				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	9.50997	100.00000	9.48668				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	4.95091	100.00000	4.93878				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	9.12099	100.00000	9.09865				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	9.12424	100.00000	9.10189				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	9.12659	100.00000	9.10424				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	0.10555	100.00000	0.10530				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	10.28045	100.00000	10.24211				0.00	0	0
Total VPA09U 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 VPA09U										0.00	0	0
VPB01I On 20/01/2023 Spot Bond			100.00000	7.67191	100.00000	7.65312				0.00	0	0
Total VPB01U SPOT										0.00	0	0
Total For VPB01U										0.00	0	0
VPB02I On 20/04/2023 Spot Bond			100.00000	7.82555	100.00000	7.80639				0.00	0	0
Total VPB02U SPOT										0.00	0	0
Total For VPB02U										0.00	0	0
VPB03I On 20/10/2023 Spot Bond			100.00000	9.71469	100.00000	9.69089				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04I On 20/01/2024 Spot Bond			100.00000	4.72868	100.00000	4.71710				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05I On 20/04/2024 Spot Bond			100.00000	8.83498	100.00000	8.81333				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06I On 24/07/2024 Spot Bond			100.00000	8.90719	100.00000	8.88537				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07I On 20/10/2024 Spot Bond			100.00000	8.90665	100.00000	8.88484				0.00	0	0
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08I On 20/01/2025 Spot Bond			100.00000	0.10555	100.00000	0.10530				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
VPB09I On 20/04/2025 Spot Bond			100.00000	10.03145	100.00000	9.99404				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	0.00140	100.00000	0.00139				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	10.87561	100.00000	10.84837				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			2.83000	250.89664	2.83000	250.78912				0.00	0	0
Total WS05 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 WS05										0.00	0	0
WSP2 On 28/05/2017 Spot Bond			7.95000	104.22758	7.96000	104.20458				0.00	0	0
Total WSP2 SPOT										0.00	0	0
Total For WSP2										0.00	0	0
WSP2/f On 28/05/2017 Spot Bond			100.00000	101.17374	100.00000	100.90609				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			8.02500	105.99224	8.03000	105.95988				0.00	0	0
Total WSP3 SPOT										0.00	0	0
Total For WSP3										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			8.21000	106.27974	8.22000	106.22938				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	105.97516	8.48000	105.91693				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	16.59843	100.00000	16.56130				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			7.41000	84.14674	7.41500	84.12047				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										86,497,855,147,706,000.00	329,755,444,787	551,342,646,601
Total for SPOT :										86,497,855,147,706,000.00	329,755,444,787	551,342,646,601
Total Futures										86,497,855,615,101,600.00	329,755,448,956	551,343,413,665
Total Options										0.00	0	22,215
Grand Total:										86,497,855,615,101,600.00	329,755,448,956	551,343,435,880