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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 28/07/2017

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			10.78174	78.13200	10.73775	78.40200			583,333,512.00	7,466	2,000
ES33 On 02/11/2017 Bond Future			10.88385	75.78050	10.83826	76.05592			565,777,213.00	7,466	7,754
ES33 On 01/02/2018 Bond Future			10.99091	77.18810	10.94376	77.46827			0.00	0	0
ES33 On 03/05/2018 Bond Future			11.09595	74.84611	11.04691	75.13289			0.00	0	0
Total ES33 Future									1,149,110,725.00	14,932	9,754
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			1,231.87000	1.23187	1,501,870		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			1,168.86000	1.16886	1,438,860		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			1,294.96000	1.29496	1,564,960		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.66	Put			1,091.56000	1.09156	1,366,980		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			1,029.70000	1.02970	1,305,120		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.68	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.68	Put			967.92000	0.96792	1,243,340		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.66	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	01/02/2018	Bond Future	11.00	Call			334.01000	0.33401	53,840		0.00	0	0
ES33	On	01/02/2018	Bond Future	11.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	01/02/2018	Bond Future	11.01	Call			393.16000	0.39316	112,990		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			274.78000	0.27478	0,000		0.00	0	0
ES33	On	01/02/2018	Bond Future	10.99	Put			0.00000	0.00000	5,390		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.20	Call			889.80000	0.88980	603,020		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.20	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.21	Call			947.37000	0.94737	660,590		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.21	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.22	Call			1,004.87000	1.00487	718,090		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.22	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												1,149,110,725.00	14,932	9,754
ES42	On	03/08/2017	Bond Future			11.06688	80.83544	11.02291	81.13707			0.00	0	7,957
ES42	On	02/11/2017	Bond Future			11.17051	78.06277	11.12491	78.37041			0.00	0	4,010
ES42	On	01/02/2018	Bond Future			11.27559	79.51262	11.22845	79.82553			0.00	0	0
ES42	On	03/05/2018	Bond Future			11.38394	76.74477	11.33486	77.06505			0.00	0	0
Total ES42 Future												0.00	0	11,967
Total For ES42												0.00	0	11,967
I2025	On	03/08/2017	Bond Future			127.47515	127.47515	127.47980	127.47980			0.00	0	2,414
I2025	On	02/11/2017	Bond Future			129.87259	129.87259	129.87811	129.87811			0.00	0	1,877
I2025	On	01/02/2018	Bond Future			130.98921	130.98921	130.99437	130.99437			0.00	0	0
I2025	On	03/05/2018	Bond Future			133.51932	133.51932	133.52602	133.52602			0.00	0	0
Total I2025 Future												0.00	0	4,291
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			6,490.20000	6.49020	6,494,850		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			6,500.20000	6.50020	6,504,850		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			6,480.20000	6.48020	6,484,850		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.98	Put			3,101.89000	3.10189	3,107,410		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			3,081.89000	3.08189	3,087,410		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			3,091.89000	3.09189	3,097,410		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	133.88	Put			2,885.63000	2.88563	2,890,790		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.89	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.89	Put			2,895.63000	2.89563	2,900,790		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	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			2,905.63000	2.90563	2,910,790		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	03/05/2018	Bond Future	133.22	Call			306.02000	0.30602	299,320		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.22	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Call			326.02000	0.32602	319,320		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.21	Call			316.02000	0.31602	309,320		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.21	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	4,291
I2029	On	03/08/2017	Bond Future			99.45579	99.45579	99.25512	99.25512			0.00	0	0
I2029	On	02/11/2017	Bond Future			100.31900	100.31900	100.11510	100.11510			0.00	0	1,370
I2029	On	01/02/2018	Bond Future			102.22590	102.22590	102.01780	102.01780			0.00	0	0
I2029	On	03/05/2018	Bond Future			103.17239	103.17239	102.96135	102.96135			0.00	0	0
Total I2029 Future												0.00	0	1,370
Total For I2029												0.00	0	1,370
I2033	On	03/08/2017	Bond Future			104.03953	104.03953	103.90629	103.90629			0.00	0	6,133
I2033	On	02/11/2017	Bond Future			104.92421	104.92421	104.78890	104.78890			0.00	0	401
I2033	On	01/02/2018	Bond Future			106.91853	106.91853	106.78040	106.78040			0.00	0	0
I2033	On	03/05/2018	Bond Future			107.88516	107.88516	107.74545	107.74545			0.00	0	0
Total I2033 Future												0.00	0	6,534
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			9,223.71000	9.22371	9,090,470		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			9,233.71000	9.23371	9,100,470		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			9,213.71000	9.21371	9,080,470		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Put			5,291.10000	5.29110	5,155,790		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			5,301.10000	5.30110	5,165,790		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			5,281.10000	5.28110	5,145,790		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			2,879.60000	2.87960	2,741,470		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			2,859.60000	2.85960	2,721,470		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			2,869.60000	2.86960	2,731,470		0.00	0	0

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	03/05/2018	Bond Future	107.70	Call			45.45000	0.04545	185,160		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Call			35.45000	0.03545	175,160		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.69	Call			55.45000	0.05545	195,160		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.69	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	6,534
I2038	On	03/08/2017	Bond Future			127.86049	127.86049	127.86547	127.86547			0.00	0	21,645
I2038	On	02/11/2017	Bond Future			130.26532	130.26532	130.27094	130.27094			0.00	0	5,503
I2038	On	01/02/2018	Bond Future			131.22037	131.22037	131.22581	131.22581			0.00	0	0
I2038	On	03/05/2018	Bond Future			133.75489	133.75489	133.76185	133.76185			0.00	0	0
Total I2038 Future												0.00	0	27,148
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			13,294.53000	13.29453	13,299,510		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			13,304.53000	13.30453	13,309,510		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.18	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.18	Put			13,314.53000	13.31453	13,319,510		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			6,539.06000	6.53906	6,544,680		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			6,549.06000	6.54906	6,554,680		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	Put			6,529.06000	6.52906	6,534,680		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			5,714.19000	5.71419	5,719,630		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			5,724.19000	5.72419	5,729,630		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.93	Put			5,704.19000	5.70419	5,709,630		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Call			1,481.85000	1.48185	1,474,890		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Call			1,471.85000	1.47185	1,464,890		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Call			1,491.85000	1.49185	1,484,890		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	27,148
I2046	On	03/08/2017	Bond Future			125.03414	125.03414	124.78656	124.78656			0.00	0	15,798

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2046	On	02/11/2017	Bond Future			125.80301	125.80301	125.55164	125.55164			44,031,053.50	350	10,185
I2046	On	01/02/2018	Bond Future			128.19434	128.19434	127.93758	127.93758			0.00	0	0
I2046	On	03/05/2018	Bond Future			129.05506	129.05506	128.79477	128.79477			0.00	0	0
Total I2046 Future												44,031,053.50	350	25,983
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			16,383.44000	16.38344	16,135,860		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			16,393.44000	16.39344	16,145,860		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			16,403.44000	16.40344	16,155,860		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			10,758.36000	10.75836	10,506,990		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			10,768.36000	10.76836	10,516,990		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			10,748.36000	10.74836	10,496,990		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			4,962.42000	4.96242	4,705,660		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			4,972.42000	4.97242	4,715,660		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			4,982.42000	4.98242	4,725,660		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.94	Call			854.77000	0.85477	1,115,060		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.94	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Call			844.77000	0.84477	1,105,060		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.93	Call			864.77000	0.86477	1,125,060		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.93	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												44,031,053.50	350	25,983
I2050	On	03/08/2017	Bond Future			130.48298	130.48298	130.48765	130.48765			0.00	0	22,989
I2050	On	02/11/2017	Bond Future			132.93701	132.93701	132.94230	132.94230			0.00	0	6,183
I2050	On	01/02/2018	Bond Future			133.77231	133.77231	133.77766	133.77766			0.00	0	0
I2050	On	03/05/2018	Bond Future			136.35630	136.35630	136.36298	136.36298			0.00	0	0
Total I2050 Future												0.00	0	29,172
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			18,742.35000	18.74235	18,747,020		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			18,752.35000	18.75235	18,757,020		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.22	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
I2050	On	03/08/2017	Bond Future	149.22	Put			18,732.35000	18.73235	18,737,020		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			11,717.70000	11.71770	11,722,990		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			11,727.70000	11.72770	11,732,990		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			11,707.70000	11.70770	11,712,990		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			6,462.34000	6.46234	6,467,690		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			6,472.34000	6.47234	6,477,690		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			6,452.34000	6.45234	6,457,690		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Call			742.98000	0.74298	736,300		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Call			732.98000	0.73298	726,300		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Call			752.98000	0.75298	746,300		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	29,172
R186	On	03/08/2017	Bond Future			8.58322	113.52569	8.51354	114.00481		7.44	12,131,468,759.09	106,861	63,986
R186	On	02/11/2017	Bond Future			8.62891	115.61612	8.55621	116.10467		7.29	13,273,193,040.48	114,804	152,513
R186	On	01/02/2018	Bond Future			8.67565	112.46331	8.59991	112.96039		7.42	22,267,735.38	198	198
R186	On	03/05/2018	Bond Future			8.72268	114.57578	8.64330	115.08423		7.29	0.00	0	0
Total R186 Future												25,426,929,534.95	221,863	216,697
R186	On	03/08/2017	Bond Future	8.90	Call			2,628.64000	2.62864	2,154,140	7.53	0.00	0	0
R186	On	03/08/2017	Bond Future	8.90	Put			5.23000	0.00523	9,850	7.53	0.00	0	0
R186	On	03/08/2017	Bond Future	8.75	Call			1,659.17000	1.65917	1,216,710	7.44	0.00	0	0
R186	On	03/08/2017	Bond Future	8.75	Put			44.23000	0.04423	80,890	7.44	0.00	0	3,654
R186	On	03/08/2017	Bond Future	9.50	Call			6,536.94000	6.53694	6,057,820	7.88	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Put			4.46000	0.00446	8,380	7.54	0.00	0	0
R186	On	03/08/2017	Bond Future	8.65	Call			1,074.57000	1.07457	695,280	7.40	0.00	0	0
R186	On	03/08/2017	Bond Future	8.65	Put			138.81000	0.13881	238,640	7.40	0.00	0	2,500
R186	On	03/08/2017	Bond Future	8.80	Call			1,975.46000	1.97546	1,516,200	7.47	0.00	0	0
R186	On	03/08/2017	Bond Future	8.80	Put			23.00000	0.02300	42,860	7.47	0.00	0	7,100
R186	On	03/08/2017	Bond Future	8.92	Put			3.79000	0.00379	7,110	7.54	0.00	0	0
R186	On	03/08/2017	Bond Future	9.00	Call			3,289.87000	3.28987	2,811,540	7.59	0.00	0	0
R186	On	03/08/2017	Bond Future	9.00	Put			0.94000	0.00094	1,730	7.59	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Call			2,826.84000	2.82684	2,350,520	7.55	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/08/2017	Bond Future	8.93	Put			3.21000	0.00321	6,010	7.55	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Call			2,694.66000	2.69466	2,219,460	7.54	0.00	0	0
R186	On	03/08/2017	Bond Future	9.50	Put			0.00000	0.00000	0,000	7.88	0.00	0	6,500
R186	On	03/08/2017	Bond Future	9.35	Call			5,576.28000	5.57628	5,097,160	7.79	0.00	0	0
R186	On	03/08/2017	Bond Future	9.35	Put			0.00000	0.00000	0,000	7.79	0.00	0	733
R186	On	03/08/2017	Bond Future	8.85	Call			2,299.90000	2.29990	1,830,740	7.50	0.00	0	0
R186	On	03/08/2017	Bond Future	8.85	Put			11.29000	0.01129	21,250	7.50	0.00	0	733
R186	On	03/08/2017	Bond Future	8.92	Call			2,760.73000	2.76073	2,284,930	7.54	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Put			880.31000	0.88031	1,030,650	7.36	0.00	0	0
R186	On	02/11/2017	Bond Future	8.75	Call			2,464.05000	2.46405	2,160,910	7.29	0.00	0	0
R186	On	02/11/2017	Bond Future	8.75	Put			1,168.03000	1.16803	1,353,440	7.29	0.00	0	2,500
R186	On	02/11/2017	Bond Future	8.89	Call			3,080.56000	3.08056	2,739,800	7.37	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Put			860.62000	0.86062	1,008,410	7.37	0.00	0	0
R186	On	02/11/2017	Bond Future	9.00	Call			3,606.40000	3.60640	3,239,290	7.43	0.00	0	0
R186	On	02/11/2017	Bond Future	9.00	Put			667.69000	0.66769	789,130	7.43	0.00	0	5,000
R186	On	02/11/2017	Bond Future	8.90	Call			3,127.03000	3.12703	2,783,750	7.37	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Put			841.49000	0.84149	986,760	7.37	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Call			3,034.60000	3.03460	2,696,390	7.36	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Put			1,387.99000	1.38799	1,554,610	7.56	0.00	0	0
R186	On	01/02/2018	Bond Future	8.50	Call			2,068.07000	2.06807	1,838,240	7.33	0.00	0	1,460
R186	On	01/02/2018	Bond Future	7.75	Put			6,288.57000	6.28857	6,703,560	7.05	0.00	0	0
R186	On	01/02/2018	Bond Future	7.75	Call			504.13000	0.50413	422,040	7.05	0.00	0	1,460
R186	On	01/02/2018	Bond Future	8.97	Call			3,810.19000	3.81019	3,481,620	7.55	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Put			1,408.88000	1.40888	1,577,390	7.55	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Call			3,853.24000	3.85324	3,522,780	7.56	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Call			3,767.35000	3.76735	3,440,680	7.55	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Put			1,430.02000	1.43002	1,600,430	7.55	0.00	0	0
R186	On	01/02/2018	Bond Future	8.50	Put			2,728.28000	2.72828	2,995,530	7.33	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Call			3,948.14000	3.94814	3,639,600	7.39	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Put			2,126.14000	2.12614	2,326,050	7.39	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Call			3,870.71000	3.87071	3,565,500	7.38	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Put			2,174.53000	2.17453	2,377,770	7.38	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Call			3,909.14000	3.90914	3,602,260	7.39	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Put			2,150.03000	2.15003	2,351,600	7.39	0.00	0	0
Total R186 Option												0.00	0	31,640
Total For R186												25,426,929,534.95	221,863	248,337
R197	On	03/08/2017	Bond Future			295.19255	295.19255	295.20356	295.20356			0.00	0	838
R197	On	02/11/2017	Bond Future			300.74408	300.74408	300.75726	300.75726			0.00	0	2,350
R197	On	01/02/2018	Bond Future			299.41070	299.41070	299.42291	299.42291			0.00	0	0
R197	On	03/05/2018	Bond Future			305.19376	305.19376	305.20950	305.20950			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R197 Future												0.00	0	3,188
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			12,856.44000	12.85644	12,867,450		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			12,866.44000	12.86644	12,877,450		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			12,846.44000	12.84644	12,857,450		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			4,412.74000	4.41274	4,425,920		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			4,392.74000	4.39274	4,405,920		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			4,402.74000	4.40274	4,415,920		0.00	0	0
R197	On	01/02/2018	Bond Future	301.68	Put			2,257.09000	2.25709	2,269,300		0.00	0	0
R197	On	01/02/2018	Bond Future	301.66	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.66	Put			2,237.09000	2.23709	2,249,300		0.00	0	0
R197	On	01/02/2018	Bond Future	301.67	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.67	Put			2,247.09000	2.24709	2,259,300		0.00	0	0
R197	On	01/02/2018	Bond Future	301.68	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Call			749.50000	0.74950	733,760		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Call			769.50000	0.76950	753,760		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Call			759.50000	0.75950	743,760		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	3,188
R202	On	03/08/2017	Bond Future			236.91779	236.91779	236.62655	236.62655			0.00	0	20,323
R202	On	02/11/2017	Bond Future			241.37352	241.37352	241.07813	241.07813			0.00	0	13,247
R202	On	01/02/2018	Bond Future			242.21674	242.21674	241.91528	241.91528			0.00	0	0
R202	On	03/05/2018	Bond Future			246.89530	246.89530	246.59045	246.59045			0.00	0	0
Total R202 Future												0.00	0	33,570
R202	On	03/08/2017	Bond Future	258.36	Put			21,733.45000	21.73345	21,442,210		0.00	0	0
R202	On	03/08/2017	Bond Future	258.37	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/08/2017	Bond Future	258.37	Put			21,743.45000	21.74345	21,452,210		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			21,723.45000	21.72345	21,432,210		0.00	0	0
R202	On	03/08/2017	Bond Future	258.36	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.90	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.90	Put			12,821.87000	12.82187	12,526,480		0.00	0	0

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	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			12,831.87000	12.83187	12,536,480		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			12,811.87000	12.81187	12,516,480		0.00	0	0
R202	On	01/02/2018	Bond Future	249.07	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	01/02/2018	Bond Future	249.07	Put			7,154.72000	7.15472	6,853,260		0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Put			7,164.72000	7.16472	6,863,260		0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Put			7,144.72000	7.14472	6,843,260		0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Put			879.55000	0.87955	574,700		0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Put			889.55000	0.88955	584,700		0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Put			899.55000	0.89955	594,700		0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Call			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	33,570
R2023	On	03/08/2017	Bond Future			7.92697	102.59859	7.82687	103.04108		4.91	155,744,659.62	1,518	33,291
R2023	On	02/11/2017	Bond Future			7.95600	100.55960	7.84999	101.01073		4.44	94,425,464.40	939	23,402
R2023	On	01/02/2018	Bond Future			7.98634	102.42758	7.87398	102.88659		4.47	0.00	0	0
R2023	On	03/05/2018	Bond Future			8.00805	100.42130	7.88824	100.89079		4.44	0.00	0	0
Total R2023 Future												250,170,124.02	2,457	56,693
R2023	On	03/08/2017	Bond Future	8.59	Call			3,313.25000	3.31325	2,870,760	5.13	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Put			0.00000	0.00000	0,000	5.13	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Call			3,355.76000	3.35576	2,913,270	5.14	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Put			0.00000	0.00000	0,000	5.14	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Call			3,270.71000	3.27071	2,828,220	5.13	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Put			0.00000	0.00000	0,000	5.13	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Put			115.78000	0.11578	166,340	4.61	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Call			3,168.35000	3.16835	2,766,370	4.62	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Put			111.91000	0.11191	161,060	4.62	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Call			3,094.11000	3.09411	2,695,000	4.61	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Put			119.86000	0.11986	171,880	4.61	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Call			3,131.13000	3.13113	2,730,560	4.61	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Call			2,431.43000	2.43143	2,112,940	4.57	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Put			624.55000	0.62455	765,070	4.57	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Call			2,460.52000	2.46052	2,140,160	4.58	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Put			613.59000	0.61359	752,240	4.58	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Call			2,402.73000	2.40273	2,086,140	4.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	01/02/2018	Bond Future	8.31	Put			635.92000	0.63592	778,340	4.57	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Call			2,487.86000	2.48786	2,185,350	4.53	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Put			924.17000	0.92417	1,091,150	4.53	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Call			2,436.38000	2.43638	2,137,250	4.53	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Put			949.81000	0.94981	1,120,170	4.53	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Call			2,462.06000	2.46206	2,161,230	4.53	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Put			936.92000	0.93692	1,105,580	4.53	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												250,170,124.02	2,457	56,693
R2030	On	03/08/2017	Bond Future			9.15366	91.69211	9.09412	92.10513			35,759,922.90	390	39,796
R2030	On	02/11/2017	Bond Future			9.20690	93.38051	9.14526	93.80168			72,836,797.80	780	18,846
R2030	On	01/02/2018	Bond Future			9.26171	91.11033	9.19798	91.53884			0.00	0	0
R2030	On	03/05/2018	Bond Future			9.32009	92.82161	9.25386	93.25979			0.00	0	0
Total R2030 Future												108,596,720.70	1,170	58,642
R2030	On	03/08/2017	Bond Future	9.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.33	Call			1,621.36000	1.62136	1,208,340		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.33	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.34	Call			1,689.23000	1.68923	1,276,210		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.35	Call			1,757.02000	1.75702	1,344,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.35	Call			1,388.76000	1.38876	967,590		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.36	Call			1,455.84000	1.45584	1,034,670		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.36	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Call			1,321.60000	1.32160	900,430		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.37	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Call			1,216.62000	1.21662	788,110		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	Call			1,282.82000	1.28282	854,310		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.37	Call			1,150.36000	1.15036	721,850		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Call			1,614.10000	1.61410	1,175,920		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.51	Call			1,678.85000	1.67885	1,240,670		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Call			1,549.28000	1.54928	1,111,100		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												108,596,720.70	1,170	58,642

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	03/08/2017	Bond Future			9.36404	94.12837	9.30957	94.53182		10.62	43,299,050.20	460	14,287
R2032	On	02/11/2017	Bond Future			9.42293	91.70498	9.36661	92.11627		11.09	84,368,581.60	920	24,723
R2032	On	01/02/2018	Bond Future			9.48295	93.40829	9.42482	93.82679		10.70	0.00	0	0
R2032	On	03/05/2018	Bond Future			9.54237	91.00551	9.48205	91.43359		11.09	0.00	0	0
Total R2032 Future												127,667,631.80	1,380	39,010
R2032	On	03/08/2017	Bond Future	9.44	Call			1,159.74000	1.15974	835,530	10.59	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Put			197.92000	0.19792	277,160	10.59	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Call			1,215.76000	1.21576	885,280	10.59	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Put			180.80000	0.18080	253,770	10.59	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Call			1,104.87000	1.10487	787,240	10.58	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Put			216.28000	0.21628	302,100	10.58	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Call			2,579.48000	2.57948	2,336,990	11.09	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Put			1,681.85000	1.68185	1,850,650	11.09	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Call			2,620.78000	2.62078	2,376,080	11.09	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Put			1,650.95000	1.65095	1,817,540	11.09	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Call			2,538.54000	2.53854	2,298,260	11.08	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Put			1,713.18000	1.71318	1,884,190	11.08	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.56	Call			3,389.19000	3.38919	3,148,400	10.75	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.56	Put			2,420.19000	2.42019	2,597,900	10.75	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Call			3,429.44000	3.42944	3,187,020	10.75	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Put			2,389.34000	2.38934	2,565,420	10.75	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Call			3,348.90000	3.34890	3,109,740	10.74	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Put			2,451.08000	2.45108	2,630,420	10.74	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Call			4,419.76000	4.41976	4,164,680	11.25	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Put			2,817.03000	2.81703	2,990,030	11.25	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Call			4,460.33000	4.46033	4,203,950	11.26	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Put			2,788.21000	2.78821	2,959,910	11.26	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Call			4,379.05000	4.37905	4,125,260	11.24	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Put			2,845.78000	2.84578	3,020,070	11.24	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												127,667,631.80	1,380	39,010
R2035	On	03/08/2017	Bond Future			9.60422	97.74050	9.55981	98.09748			0.00	0	6,832
R2035	On	02/11/2017	Bond Future			9.66779	95.04174	9.62190	95.40580			0.00	0	4,309
R2035	On	01/02/2018	Bond Future			9.73381	96.80726	9.68648	97.17759			0.00	0	0
R2035	On	03/05/2018	Bond Future			9.79547	94.12481	9.74641	94.50377			0.00	0	0
Total R2035 Future												0.00	0	11,141
R2035	On	03/08/2017	Bond Future	9.52	Put			321.77000	0.32177	678,750		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			484.04000	0.48404	841,020		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	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
R2035	On	03/08/2017	Bond Future	9.51	Put			402.85000	0.40285	759,830		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	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			174.50000	0.17450	538,560		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Put			94.76000	0.09476	458,820		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			254.34000	0.25434	618,400		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.73	Put			0.00000	0.00000	29,730		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.74	Call			418.60000	0.41860	48,270		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			496.50000	0.49650	126,170		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			340.60000	0.34060	0,000		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.90	Call			1,178.67000	1.17867	799,710		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.90	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.91	Call			1,254.63000	1.25463	875,670		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.91	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.89	Call			1,102.62000	1.10262	723,660		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.89	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	11,141
R2037	On	03/08/2017	Bond Future			9.68403	89.89186	9.63960	90.24785		12.58	28,765,395.20	320	32,581
R2037	On	02/11/2017	Bond Future			9.74353	91.54712	9.69769	91.91015		12.65	58,590,156.80	640	50,523
R2037	On	01/02/2018	Bond Future			9.80478	88.99250	9.75756	89.36185		12.78	0.00	0	0
R2037	On	03/05/2018	Bond Future			9.86889	90.66396	9.81998	91.04187		12.65	0.00	0	0
Total R2037 Future												87,355,552.00	960	83,104
R2037	On	03/08/2017	Bond Future	9.57	Call			382.93000	0.38293	230,200	12.48	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Put			945.03000	0.94503	1,148,290	12.48	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Call			412.92000	0.41292	252,270	12.49	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Put			893.92000	0.89392	1,089,260	12.49	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Call			354.49000	0.35449	209,590	12.47	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Put			997.80000	0.99780	1,208,890	12.47	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Call			2,250.87000	2.25087	2,064,070	12.60	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Put			2,551.08000	2.55108	2,727,310	12.60	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Call			2,289.30000	2.28930	2,100,560	12.61	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Put			2,509.71000	2.50971	2,684,000	12.61	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Call			2,212.80000	2.21280	2,027,940	12.60	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Put			2,592.93000	2.59293	2,771,100	12.60	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Call			3,492.48000	3.49248	3,288,310	12.83	0.00	0	0

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	01/02/2018	Bond Future	9.81	Put			3,082.45000	3.08245	3,247,630	12.83	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Call			3,533.97000	3.53397	3,328,400	12.84	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Put			3,046.08000	3.04608	3,209,860	12.84	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Call			3,575.68000	3.57568	3,368,730	12.85	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Put			3,010.04000	3.01004	3,172,440	12.85	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Call			4,744.83000	4.74483	4,523,790	12.86	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Put			3,441.81000	3.44181	3,598,680	12.86	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Call			4,659.44000	4.65944	4,440,620	12.84	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Put			3,508.15000	3.50815	3,667,240	12.84	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Call			4,702.06000	4.70206	4,482,120	12.85	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Put			3,474.85000	3.47485	3,632,820	12.85	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												87,355,552.00	960	83,104
R204	On	03/08/2017	Bond Future			7.11211	102.17462	7.07612	102.22124		0.99	81,637,521.38	799	30,314
R204	On	02/11/2017	Bond Future			7.02737	104.05608	6.98249	104.10408		0.51	107,385,874.56	1,032	16,448
R204	On	01/02/2018	Bond Future			6.88092	101.95056	6.82330	101.99895		0.68	0.00	0	0
R204	On	03/05/2018	Bond Future			6.58938	103.86565	6.50492	103.91678		0.51	0.00	0	0
Total R204 Future												189,023,395.94	1,831	46,762
R204	On	03/08/2017	Bond Future	7.76	Call			880.67000	0.88067	834,050	1.02	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Put			0.00000	0.00000	0,000	1.02	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Call			893.46000	0.89346	846,840	1.02	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Put			0.00000	0.00000	0,000	1.02	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Call			867.87000	0.86787	821,250	1.02	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Put			0.00000	0.00000	0,000	1.02	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Call			816.58000	0.81658	768,720	0.54	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Put			0.21000	0.00021	0,350	0.54	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Call			827.13000	0.82713	779,250	0.54	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Put			0.19000	0.00019	0,310	0.54	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Call			806.03000	0.80603	758,180	0.54	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Put			0.24000	0.00024	0,390	0.54	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Call			433.19000	0.43319	396,280	0.68	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Put			67.36000	0.06736	78,840	0.68	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Call			439.84000	0.43984	402,700	0.68	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Put			65.66000	0.06566	76,910	0.68	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Call			426.57000	0.42657	389,900	0.68	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Put			69.10000	0.06910	80,820	0.68	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Call			411.12000	0.41112	371,820	0.50	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Put			57.88000	0.05788	69,710	0.50	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Call			415.82000	0.41582	376,320	0.50	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Put			56.56000	0.05656	68,190	0.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/05/2018	Bond Future	7.08	Call			406.17000	0.40617	367,060	0.50	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Put			58.95000	0.05895	70,970	0.50	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												189,023,395.94	1,831	46,762
R2040	On	03/08/2017	Bond Future			9.85423	92.52002	9.80983	92.89492		13.20	51,903,731.22	561	13,678
R2040	On	02/11/2017	Bond Future			9.91687	94.22369	9.87107	94.60594		13.32	54,743,963.89	581	581
R2040	On	01/02/2018	Bond Future			9.98143	91.46852	9.93425	91.85742		13.45	0.00	0	0
R2040	On	03/05/2018	Bond Future			10.04881	93.18643	9.99994	93.58435		13.32	0.00	0	0
Total R2040 Future												106,647,695.11	1,142	14,259
R2040	On	03/08/2017	Bond Future	9.61	Put			1,858.05000	1.85805	2,160,590	13.12	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Call			153.76000	0.15376	75,620	13.13	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Put			1,785.02000	1.78502	2,081,780	13.13	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Call			169.06000	0.16906	84,870	13.13	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Put			1,713.22000	1.71322	2,003,930	13.13	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.61	Call			139.57000	0.13957	67,210	13.12	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Put			3,640.56000	3.64056	3,862,180	13.12	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Call			1,792.19000	1.79219	1,629,550	13.13	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Put			3,587.71000	3.58771	3,807,320	13.13	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Call			1,826.01000	1.82601	1,661,350	13.14	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Put			3,535.19000	3.53519	3,752,780	13.14	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Call			1,758.57000	1.75857	1,597,940	13.12	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Call			3,364.99000	3.36499	3,164,670	13.57	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Put			3,815.50000	3.81550	4,004,080	13.57	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Call			3,405.90000	3.40590	3,204,120	13.58	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Put			3,773.10000	3.77310	3,960,220	13.58	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Call			3,324.34000	3.32434	3,125,480	13.56	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Put			3,858.29000	3.85829	4,048,330	13.56	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Call			4,606.74000	4.60674	4,386,540	13.37	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Put			4,118.10000	4.11810	4,295,820	13.37	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Call			4,649.81000	4.64981	4,428,430	13.38	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Put			4,080.23000	4.08023	4,256,770	13.38	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Call			4,692.73000	4.69273	4,470,170	13.39	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Put			4,042.32000	4.04232	4,217,680	13.39	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												106,647,695.11	1,142	14,259
R2044	On	03/08/2017	Bond Future			9.87409	89.68875	9.82467	90.11049		13.82	1,536,099,221.25	17,127	20,324
R2044	On	02/11/2017	Bond Future			9.93468	91.34023	9.88372	91.77034		13.97	1,657,551,153.81	18,147	18,488
R2044	On	01/02/2018	Bond Future			9.99702	88.65669	9.94456	89.09427		14.10	0.00	0	0
R2044	On	03/05/2018	Bond Future			10.06196	90.32177	10.00769	90.76923		13.97	0.00	0	0
Total R2044 Future												3,193,650,375.06	35,274	38,812

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	03/08/2017	Bond Future	9.62	Put			1,919.54000	1.91954	2,266,470	13.74	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Call			150.23000	0.15023	69,300	13.75	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Put			1,844.96000	1.84496	2,185,770	13.75	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Call			165.26000	0.16526	77,910	13.75	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Put			1,771.61000	1.77161	2,106,000	13.75	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Call			136.29000	0.13629	61,480	13.74	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Call			1,819.06000	1.81906	1,638,040	13.78	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Put			3,662.04000	3.66204	3,911,130	13.78	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Call			1,853.41000	1.85341	1,670,140	13.78	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Put			3,608.72000	3.60872	3,855,560	13.78	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Call			1,785.29000	1.78529	1,606,520	13.77	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Put			3,716.08000	3.71608	3,967,420	13.77	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Call			3,464.98000	3.46498	3,238,970	14.24	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Put			3,839.56000	3.83956	4,051,130	14.24	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Call			3,506.74000	3.50674	3,279,100	14.25	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Put			3,797.03000	3.79703	4,006,970	14.25	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Call			3,423.71000	3.42371	3,199,330	14.24	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Put			3,882.73000	3.88273	4,095,930	14.24	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.10	Call			4,828.18000	4.82818	4,577,020	14.06	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.10	Put			4,069.38000	4.06938	4,265,680	14.06	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Call			4,872.11000	4.87211	4,619,640	14.07	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Put			4,031.77000	4.03177	4,226,760	14.07	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Call			4,784.43000	4.78443	4,534,570	14.05	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Put			4,107.29000	4.10729	4,304,890	14.05	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												3,193,650,375.06	35,274	38,812
R2048	On	03/08/2017	Bond Future			9.83408	93.37916	9.78966	93.76882		13.67	1,572,505,054.40	16,840	62,398
R2048	On	02/11/2017	Bond Future			9.89539	90.66345	9.84957	91.06086		14.49	1,526,772,498.00	16,840	64,240
R2048	On	01/02/2018	Bond Future			9.95878	92.34761	9.91161	92.75187		13.94	0.00	0	0
R2048	On	03/05/2018	Bond Future			10.01803	89.64475	9.96925	90.05831		14.49	0.00	0	0
Total R2048 Future												3,099,277,552.40	33,680	126,638
R2048	On	03/08/2017	Bond Future	9.57	Call			120.18000	0.12018	55,630	13.56	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Put			2,091.97000	2.09197	2,417,080	13.56	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Call			132.93000	0.13293	62,890	13.57	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Put			2,013.30000	2.01330	2,332,920	13.57	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Call			108.43000	0.10843	49,080	13.56	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Put			2,171.80000	2.17180	2,502,110	13.56	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Call			1,920.56000	1.92056	1,748,300	14.28	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Put			3,688.65000	3.68865	3,913,800	14.28	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Call			1,956.41000	1.95641	1,782,060	14.29	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	02/11/2017	Bond Future	9.66	Put			3,634.44000	3.63444	3,857,500	14.29	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Call			1,885.11000	1.88511	1,714,940	14.27	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Put			3,743.42000	3.74342	3,970,660	14.27	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.90	Call			3,700.74000	3.70074	3,485,730	14.08	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.90	Put			3,800.74000	3.80074	3,989,990	14.08	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.91	Call			3,744.53000	3.74453	3,528,020	14.09	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.91	Put			3,758.39000	3.75839	3,946,140	14.09	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Call			3,657.46000	3.65746	3,443,940	14.08	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Put			3,843.76000	3.84376	4,034,500	14.08	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.06	Call			4,948.93000	4.94893	4,715,490	14.55	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.06	Put			4,182.28000	4.18228	4,362,400	14.55	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Call			4,993.85000	4.99385	4,759,200	14.56	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Put			4,143.44000	4.14344	4,322,350	14.56	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Call			4,903.87000	4.90387	4,671,640	14.54	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Put			4,221.12000	4.22112	4,402,450	14.54	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												3,099,277,552.40	33,680	126,638
R207	On	03/08/2017	Bond Future			7.35981	100.22467	7.23372	100.50131		1.85	1,452,556,142.31	14,493	37,135
R207	On	02/11/2017	Bond Future			7.34060	102.07023	7.19883	102.35247		1.40	1,208,919,804.12	11,844	12,862
R207	On	01/02/2018	Bond Future			7.31113	100.32501	7.14998	100.61201		1.53	0.00	0	0
R207	On	03/05/2018	Bond Future			7.27458	102.20952	7.08678	102.50371		1.40	0.00	0	0
Total R207 Future												2,661,475,946.43	26,337	49,997
R207	On	03/08/2017	Bond Future	8.40	Call			2,522.41000	2.52241	2,245,770	2.01	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Put			0.00000	0.00000	0,000	2.01	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Call			2,543.69000	2.54369	2,267,050	2.02	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Put			0.00000	0.00000	0,000	2.02	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Call			2,501.13000	2.50113	2,224,490	2.01	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Put			0.00000	0.00000	0,000	2.01	0.00	0	0
R207	On	03/08/2017	Bond Future	8.19	Put			0.00000	0.00000	0,000	1.98	0.00	0	0
R207	On	03/08/2017	Bond Future	8.19	Call			2,074.19000	2.07419	1,797,550	1.98	0.00	0	51
R207	On	02/11/2017	Bond Future	8.03	Call			1,645.41000	1.64541	1,370,670	1.49	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Put			5.06000	0.00506	12,560	1.49	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Call			1,664.62000	1.66462	1,389,480	1.49	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Put			4.74000	0.00474	11,840	1.49	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Call			1,683.86000	1.68386	1,408,350	1.49	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Put			4.46000	0.00446	11,190	1.49	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Call			953.68000	0.95368	745,090	1.55	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Put			154.88000	0.15488	233,290	1.55	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Call			967.60000	0.96760	757,570	1.55	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Put			151.15000	0.15115	228,120	1.55	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	01/02/2018	Bond Future	7.62	Call			981.38000	0.98138	769,900	1.55	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Put			147.28000	0.14728	222,800	1.55	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Call			980.11000	0.98011	776,010	1.41	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Put			209.92000	0.20992	300,010	1.41	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Call			956.74000	0.95674	755,110	1.41	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Put			217.63000	0.21763	310,190	1.41	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Call			968.25000	0.96825	765,360	1.41	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Put			213.60000	0.21360	304,900	1.41	0.00	0	0
Total R207 Option												0.00	0	51
Total For R207												2,661,475,946.43	26,337	50,048
R208	On	03/08/2017	Bond Future			7.51084	99.99751	7.38523	100.38702		3.01	221,994,472.20	2,220	30,344
R208	On	02/11/2017	Bond Future			7.51527	98.43793	7.37907	98.83513		2.50	200,813,377.20	2,040	18,983
R208	On	01/02/2018	Bond Future			7.51671	100.26643	7.36861	100.67051		2.57	0.00	0	0
R208	On	03/05/2018	Bond Future			7.50861	98.74847	7.34565	99.16193		2.50	0.00	0	0
Total R208 Future												422,807,849.40	4,260	49,327
R208	On	03/08/2017	Bond Future	8.32	Put			0.00000	0.00000	0,000	3.14	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Call			2,794.03000	2.79403	2,404,520	3.14	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Put			0.00000	0.00000	0,000	3.14	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Call			2,824.03000	2.82403	2,434,520	3.14	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Put			0.00000	0.00000	0,000	3.14	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Call			2,854.02000	2.85402	2,464,510	3.14	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Call			2,357.39000	2.35739	1,980,600	2.63	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Put			21.15000	0.02115	41,560	2.63	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Call			2,384.75000	2.38475	2,007,110	2.63	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Put			20.13000	0.02013	39,690	2.63	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Call			2,330.07000	2.33007	1,954,150	2.63	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Put			22.23000	0.02223	43,510	2.63	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Call			1,563.64000	1.56364	1,271,920	2.64	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Put			284.54000	0.28454	396,900	2.64	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Call			1,584.24000	1.58424	1,290,660	2.64	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Put			278.23000	0.27823	388,730	2.64	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Call			1,542.91000	1.54291	1,253,050	2.64	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Put			290.73000	0.29073	404,950	2.64	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Call			1,553.22000	1.55322	1,276,830	2.56	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Put			430.85000	0.43085	567,920	2.56	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Call			1,517.86000	1.51786	1,244,850	2.55	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Put			445.66000	0.44566	586,110	2.55	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Call			1,535.65000	1.53565	1,260,950	2.56	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Put			438.36000	0.43836	577,120	2.56	0.00	0	0
Total R208 Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R208												422,807,849.40	4,260	49,327
R209	On	03/08/2017	Bond Future			9.56883	73.59226	9.52436	73.89172		12.50	1,418,490,811.50	19,275	61,283
R209	On	02/11/2017	Bond Future			9.62469	71.79839	9.57888	72.10368		13.30	1,865,537,567.37	25,983	17,226
R209	On	01/02/2018	Bond Future			9.68131	73.13201	9.63421	73.44265		12.79	0.00	0	0
R209	On	03/05/2018	Bond Future			9.73721	71.35621	9.68853	71.67395		13.30	0.00	0	0
Total R209 Future												3,284,028,378.87	45,258	78,509
R209	On	03/08/2017	Bond Future	9.44	Call			274.58000	0.27458	158,530	12.47	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Put			847.87000	0.84787	1,031,280	12.47	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Call			297.60000	0.29760	174,890	12.47	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Put			802.58000	0.80258	979,330	12.47	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Call			252.88000	0.25288	143,390	12.46	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Put			894.59000	0.89459	1,084,560	12.46	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Call			1,839.18000	1.83918	1,682,630	13.17	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Put			2,099.83000	2.09983	2,248,570	13.17	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Call			1,775.47000	1.77547	1,622,280	13.16	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Put			2,170.75000	2.17075	2,322,850	13.16	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Put			4,608.37000	4.60837	4,843,490	12.86	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Call			576.13000	0.57613	505,960	12.86	0.00	0	4,100
R209	On	02/11/2017	Bond Future	10.00	Call			3,638.32000	3.63832	3,412,330	13.53	0.00	0	0
R209	On	02/11/2017	Bond Future	10.00	Put			904.05000	0.90405	983,350	13.53	0.00	0	3,360
R209	On	02/11/2017	Bond Future	9.53	Call			1,807.17000	1.80717	1,652,290	13.17	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Put			2,135.09000	2.13509	2,285,500	13.17	0.00	0	0
R209	On	02/11/2017	Bond Future	10.60	Call			6,609.15000	6.60915	6,329,870	14.07	0.00	0	0
R209	On	02/11/2017	Bond Future	10.60	Put			244.79000	0.24479	270,800	14.07	0.00	0	1,300
R209	On	02/11/2017	Bond Future	9.75	Call			2,583.13000	2.58313	2,392,470	13.30	0.00	0	0
R209	On	02/11/2017	Bond Future	9.75	Put			1,452.66000	1.45266	1,567,290	13.30	0.00	0	6,500
R209	On	02/11/2017	Bond Future	8.30	Put			9,435.20000	9.43520	9,729,160	12.71	0.00	0	0
R209	On	02/11/2017	Bond Future	8.30	Call			62.55000	0.06255	51,220	12.71	0.00	0	2,800
R209	On	01/02/2018	Bond Future	9.73	Call			3,054.89000	3.05489	2,878,010	13.00	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Put			2,425.25000	2.42525	2,559,010	13.00	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Call			2,983.67000	2.98367	2,809,150	12.98	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Put			2,484.80000	2.48480	2,620,920	12.98	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Call			3,019.28000	3.01928	2,843,590	12.99	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Put			2,454.98000	2.45498	2,589,930	12.99	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Call			3,876.51000	3.87651	3,690,910	13.39	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Put			2,830.65000	2.83065	2,962,790	13.39	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Call			3,912.52000	3.91252	3,725,970	13.40	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Put			2,802.65000	2.80265	2,933,840	13.40	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Call			3,840.63000	3.84063	3,656,000	13.38	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Put			2,858.87000	2.85887	2,991,980	13.38	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R209 Option									0.00	0	18,060
Total For R209									3,284,028,378.87	45,258	96,569
R210 On 03/08/2017 Bond Future			184.74034	184.74034	184.74713	184.74713			0.00	0	1,535
R210 On 02/11/2017 Bond Future			185.81558	185.81558	185.82364	185.82364			0.00	0	754
R210 On 01/02/2018 Bond Future			189.34749	189.34749	189.35499	189.35499			0.00	0	0
R210 On 03/05/2018 Bond Future			190.55606	190.55606	190.56576	190.56576			0.00	0	0
Total R210 Future									0.00	0	2,289
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			11,542.87000	11.54287	11,549,660		0.00	0	0
R210 On 03/08/2017 Bond Future	196.30	Call			0.00000	0.00000	0,000		0.00	0	0
R210 On 03/08/2017 Bond Future	196.30	Put			11,552.87000	11.55287	11,559,660		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			11,532.87000	11.53287	11,539,660		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			6,246.36000	6.24636	6,254,420		0.00	0	0
R210 On 02/11/2017 Bond Future	192.08	Call			0.00000	0.00000	0,000		0.00	0	0
R210 On 02/11/2017 Bond Future	192.08	Put			6,256.36000	6.25636	6,264,420		0.00	0	0
R210 On 02/11/2017 Bond Future	192.09	Call			0.00000	0.00000	0,000		0.00	0	0
R210 On 02/11/2017 Bond Future	192.09	Put			6,266.36000	6.26636	6,274,420		0.00	0	0
R210 On 01/02/2018 Bond Future	192.37	Call			0.00000	0.00000	0,000		0.00	0	0
R210 On 01/02/2018 Bond Future	192.37	Put			3,015.01000	3.01501	3,022,510		0.00	0	0
R210 On 01/02/2018 Bond Future	192.38	Call			0.00000	0.00000	0,000		0.00	0	0
R210 On 01/02/2018 Bond Future	192.38	Put			3,025.01000	3.02501	3,032,510		0.00	0	0
R210 On 01/02/2018 Bond Future	192.36	Call			0.00000	0.00000	0,000		0.00	0	0
R210 On 01/02/2018 Bond Future	192.36	Put			3,005.01000	3.00501	3,012,510		0.00	0	0
R210 On 03/05/2018 Bond Future	191.46	Put			894.24000	0.89424	903,940		0.00	0	0
R210 On 03/05/2018 Bond Future	191.44	Call			0.00000	0.00000	0,000		0.00	0	0
R210 On 03/05/2018 Bond Future	191.44	Put			874.24000	0.87424	883,940		0.00	0	0
R210 On 03/05/2018 Bond Future	191.45	Call			0.00000	0.00000	0,000		0.00	0	0
R210 On 03/05/2018 Bond Future	191.45	Put			884.24000	0.88424	893,940		0.00	0	0
R210 On 03/05/2018 Bond Future	191.46	Call			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option									0.00	0	0
Total For R210									0.00	0	2,289
R212 On 03/08/2017 Bond Future			148.24316	148.24316	148.24882	148.24882			0.00	0	3,258
R212 On 02/11/2017 Bond Future			151.03112	151.03112	151.03786	151.03786			0.00	0	3,812
R212 On 01/02/2018 Bond Future			151.84192	151.84192	151.84825	151.84825			0.00	0	0
R212 On 03/05/2018 Bond Future			154.77480	154.77480	154.78285	154.78285			0.00	0	0
Total R212 Future									0.00	0	7,070
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			5,101.18000	5.10118	5,106,840		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	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			5,111.18000	5.11118	5,116,840		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			5,091.18000	5.09118	5,096,840		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			1,372.14000	1.37214	1,378,880		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			1,382.14000	1.38214	1,388,880		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			1,362.14000	1.36214	1,368,880		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			2,861.75000	2.86175	2,868,080		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			2,841.75000	2.84175	2,848,080		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			2,851.75000	2.85175	2,858,080		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Call			492.85000	0.49285	484,800		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.30	Call			482.85000	0.48285	474,800		0.00	0	0
R212	On	03/05/2018	Bond Future	154.30	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Call			502.85000	0.50285	494,800		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	7,070
R213	On	03/08/2017	Bond Future			9.23870	85.94088	9.18418	86.30814		10.35	1,795,820,628.48	20,896	44,306
R213	On	02/11/2017	Bond Future			9.29454	83.97524	9.23819	84.34968		10.86	1,886,167,865.64	22,461	19,898
R213	On	01/02/2018	Bond Future			9.35255	85.53517	9.29439	85.91613		10.50	0.00	0	0
R213	On	03/05/2018	Bond Future			9.40612	83.59190	9.34582	83.98156		10.86	0.00	0	0
Total R213 Future												3,681,988,494.12	43,357	64,204
R213	On	03/08/2017	Bond Future	9.34	Call			1,181.59000	1.18159	872,090	10.42	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Put			137.89000	0.13789	195,650	10.42	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Call			1,235.32000	1.23532	920,850	10.43	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Put			125.25000	0.12525	178,040	10.43	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Call			1,128.79000	1.12879	824,580	10.41	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Put			151.52000	0.15152	214,570	10.41	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Call			2,292.20000	2.29220	2,073,790	10.94	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Put			1,551.51000	1.55151	1,707,540	10.94	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Call			2,329.98000	2.32998	2,109,530	10.95	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Put			1,523.49000	1.52349	1,677,480	10.95	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Call			2,254.74000	2.25474	2,038,360	10.93	0.00	0	0

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	02/11/2017	Bond Future	9.34	Put			1,579.92000	1.57992	1,737,980	10.93	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Call			3,038.76000	3.03876	2,821,020	10.63	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Put			2,219.00000	2.21900	2,382,220	10.63	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Call			3,075.47000	3.07547	2,856,240	10.64	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Put			2,190.93000	2.19093	2,352,660	10.64	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Call			3,002.50000	3.00250	2,786,260	10.62	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Put			2,247.60000	2.24760	2,412,320	10.62	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Call			4,000.46000	4.00046	3,768,740	11.11	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Put			2,564.44000	2.56444	2,722,380	11.11	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Call			4,037.71000	4.03771	3,804,800	11.12	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Put			2,538.44000	2.53844	2,695,190	11.12	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Call			3,963.65000	3.96365	3,733,120	11.11	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Put			2,590.96000	2.59096	2,750,090	11.11	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												3,681,988,494.12	43,357	64,204
R214	On	03/08/2017	Bond Future			9.76393	72.94341	9.71948	73.25087		13.21	1,070,882,202.21	14,681	33,810
R214	On	02/11/2017	Bond Future			9.82295	70.99196	9.77717	71.30540		14.15	1,042,232,964.76	14,681	14,319
R214	On	01/02/2018	Bond Future			9.88392	72.31063	9.83683	72.62960		13.56	0.00	0	0
R214	On	03/05/2018	Bond Future			9.94078	70.37252	9.89215	70.69874		14.15	0.00	0	0
Total R214 Future												2,113,115,166.97	29,362	48,129
R214	On	03/08/2017	Bond Future	9.52	Call			101.09000	0.10109	46,730	13.07	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Put			1,508.30000	1.50830	1,761,400	13.07	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Call			112.03000	0.11203	52,990	13.08	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Put			1,447.61000	1.44761	1,696,030	13.08	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Call			91.01000	0.09101	41,100	13.07	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Put			1,569.97000	1.56997	1,827,520	13.07	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Call			1,500.76000	1.50076	1,363,990	14.05	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Put			2,806.38000	2.80638	2,983,050	14.05	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Call			1,529.38000	1.52938	1,390,920	14.05	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Put			2,764.25000	2.76425	2,939,230	14.05	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Call			1,472.62000	1.47262	1,337,530	14.04	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Put			2,849.10000	2.84910	3,027,450	14.04	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Call			2,819.94000	2.81994	2,650,380	13.64	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Put			2,866.40000	2.86640	3,015,810	13.64	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Call			2,854.65000	2.85465	2,683,870	13.65	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Put			2,833.10000	2.83310	2,981,290	13.65	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Call			2,785.43000	2.78543	2,617,110	13.63	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Put			2,900.01000	2.90001	3,050,660	13.63	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Call			3,834.54000	3.83454	3,650,740	14.37	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Put			3,247.02000	3.24702	3,389,440	14.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	03/05/2018	Bond Future	9.99	Call			3,870.35000	3.87035	3,685,590	14.38	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Put			3,216.47000	3.21647	3,357,930	14.38	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Call			3,799.11000	3.79911	3,616,290	14.36	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Put			3,278.06000	3.27806	3,421,460	14.36	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												2,113,115,166.97	29,362	48,129
Total for Bond												45,945,876,196.27	463,613	1,194,011
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future												0.00	0	0
Total For ES18												0.00	0	0
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future												0.00	0	0
Total For ES18A												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future												0.00	0	0
Total For ES26												0.00	0	0
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future												0.00	0	0
Total For ES26A												0.00	0	0
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future												0.00	0	0
Total For ES33												0.00	0	0
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33A Future												0.00	0	0
Total For ES33A												0.00	0	0
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES42 Future												0.00	0	0
Total For ES42												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025 On 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
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

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

Contract 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 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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			563.15400	563.15400	565.49300	565.49300				152,051,580.00	27	34
GOVI On 02/11/2017 GOVI			573.52400	573.52400	575.90900	575.90900				544,847,800.00	95	492
GOVI On 01/02/2018 GOVI			584.17800	584.17800	586.60500	586.60500				0.00	0	0
GOVI On 03/05/2018 GOVI			595.15400	595.15400	597.63700	597.63700				0.00	0	0
Total GOVI Future										696,899,380.00	122	526
GOVI On 03/08/2017 GOVI	561.10	Call			43,930.00000	4.39300	20,540,000			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			43,830.00000	4.38300	20,440,000			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			44,030.00000	4.40300	20,640,000			0.00	0	0
GOVI On 03/08/2017 GOVI	561.09	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 02/11/2017 GOVI	572.45	Call			34,590.00000	3.45900	10,740,000			0.00	0	0
GOVI On 02/11/2017 GOVI	572.45	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 02/11/2017 GOVI	572.46	Call			34,490.00000	3.44900	10,640,000			0.00	0	0
GOVI On 02/11/2017 GOVI	572.46	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 02/11/2017 GOVI	572.44	Call			34,690.00000	3.46900	10,840,000			0.00	0	0
GOVI On 02/11/2017 GOVI	572.44	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 01/02/2018 GOVI	581.03	Call			55,750.00000	5.57500	31,480,000			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			55,650.00000	5.56500	31,380,000			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			55,850.00000	5.58500	31,580,000			0.00	0	0
GOVI On 01/02/2018 GOVI	581.02	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 03/05/2018 GOVI	590.29	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 03/05/2018 GOVI	590.27	Call			73,670.00000	7.36700	48,840,000			0.00	0	0
GOVI On 03/05/2018 GOVI	590.27	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 03/05/2018 GOVI	590.28	Call			73,570.00000	7.35700	48,740,000			0.00	0	0
GOVI On 03/05/2018 GOVI	590.28	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 03/05/2018 GOVI	590.29	Call			73,470.00000	7.34700	48,640,000			0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										696,899,380.00	122	526
Total for GOVI										696,899,380.00	122	526
AL37 On 03/08/2017 Index Future			547.23400	547.23400	549.46400	549.46400				0.00	0	0
AL37 On 02/11/2017 Index Future			557.31100	557.31100	559.58400	559.58400				0.00	0	0
AL37 On 01/02/2018 Index Future			567.66400	567.66400	569.97700	569.97700				0.00	0	0
AL37 On 03/05/2018 Index Future			578.33000	578.33000	580.69600	580.69600				0.00	0	0
Total AL37 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 AL37									0.00	0	0
AL7T On 03/08/2017 Index Future			629.80600	629.80600	632.45900	632.45900			0.00	0	0
AL7T On 02/11/2017 Index Future			641.40400	641.40400	644.10900	644.10900			0.00	0	0
AL7T On 01/02/2018 Index Future			653.31900	653.31900	656.07100	656.07100			0.00	0	0
AL7T On 03/05/2018 Index Future			665.59400	665.59400	668.40900	668.40900			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			564.24800	564.24800	566.49500	566.49500			0.00	0	218
ALBI On 02/11/2017 Index Future			574.63800	574.63800	576.93000	576.93000			0.00	0	464
ALBI On 01/02/2018 Index Future			585.31300	585.31300	587.64400	587.64400			0.00	0	0
ALBI On 03/05/2018 Index Future			596.31000	596.31000	598.69600	598.69600			0.00	0	0
Total ALBI Future									0.00	0	682
Total For ALBI									0.00	0	682
IGOV On 03/08/2017 Index Future			246.55100	246.55100	246.45800	246.45800		1,020,721,140.00		414	1,239
IGOV On 02/11/2017 Index Future			251.18800	251.18800	251.09500	251.09500		1,039,918,320.00		414	414
IGOV On 01/02/2018 Index Future			255.96300	255.96300	255.86700	255.86700		0.00		0	0
IGOV On 03/05/2018 Index Future			260.90700	260.90700	260.81200	260.81200		0.00		0	0
Total IGOV Future								2,060,639,460.00		828	1,653
Total For IGOV								2,060,639,460.00		828	1,653
Total for Index								2,060,639,460.00		828	2,335
JIBAR f On 16/08/2017 Jibar Future			7.06000	92.94000	7.06000	92.94000		0.00		0	0
JIBAR f On 20/09/2017 Jibar Future			6.93000	93.07000	6.93000	93.07000		0.00		0	0
JIBAR f On 18/10/2017 Jibar Future			6.90000	93.10000	6.90000	93.10000		0.00		0	0
JIBAR f On 15/11/2017 Jibar Future			6.82000	93.18000	6.82000	93.18000		0.00		0	0
JIBAR f On 20/12/2017 Jibar Future			6.76000	93.24000	6.76000	93.24000		0.00		0	0
JIBAR f On 17/01/2018 Jibar Future			6.73000	93.27000	6.73000	93.27000		0.00		0	0
JIBAR f On 20/03/2018 Jibar Future			6.66000	93.34000	6.66000	93.34000		0.00		0	2,500
JIBAR f On 20/06/2018 Jibar Future			6.63000	93.37000	6.63000	93.37000		0.00		0	0
JIBAR f On 19/09/2018 Jibar Future			6.65000	93.35000	6.65000	93.35000		0.00		0	0
JIBAR f On 19/12/2018 Jibar Future			6.70000	93.30000	6.70000	93.30000		0.00		0	0
JIBAR f On 20/03/2019 Jibar Future			6.77000	93.23000	6.77000	93.23000		0.00		0	0
JIBAR f On 19/06/2019 Jibar Future			6.83000	93.17000	6.83000	93.17000		0.00		0	0
Total Jibar Future								0.00		0	2,500
Total For JIBAR FUTURE								0.00		0	2,500
Total for Jibar								0.00		0	2,500
10Y ST On 17/12/2025 Interest Rate Swap			94.36804	94.36804	94.14357	94.14357		0.00		0	0
10Y ST On 16/03/2026 Interest Rate Swap			91.37308	91.37308	91.14885	91.14885		0.00		0	0
10Y ST On 15/06/2026 Interest Rate Swap			90.12759	90.12759	89.90518	89.90518		0.00		0	0
10Y ST On 21/09/2026 Interest Rate Swap			92.30597	92.30597	92.08235	92.08235		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
10Y ST On 21/12/2026			Interest Rate Swap	96.10869	96.10869	95.88452	95.88452			0.00	0	0
10Y ST On 15/03/2027			Interest Rate Swap	94.67789	94.67789	94.44840	94.44840			0.00	0	0
10Y ST On 21/06/2027			Interest Rate Swap	96.76257	96.76257	96.52972	96.52972			0.00	0	0
10Y ST On 20/09/2027			Interest Rate Swap	100.49916	100.49916	100.26580	100.26580			0.00	0	0
Total 10Y STND Future										0.00	0	0
Total For 10Y STND										0.00	0	0
1Y STN On 21/09/2017			Interest Rate Swap	99.61254	99.61254	99.61254	99.61254			0.00	0	0
1Y STN On 21/12/2017			Interest Rate Swap	99.75182	99.75182	99.74964	99.74964			0.00	0	0
1Y STN On 15/03/2018			Interest Rate Swap	99.62550	99.62550	99.62327	99.62327			0.00	0	0
1Y STN On 21/06/2018			Interest Rate Swap	99.68350	99.68350	99.67599	99.67599			0.00	0	0
1Y STN On 20/09/2018			Interest Rate Swap	99.77646	99.77646	99.76210	99.76210			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	99.78374	99.78374	99.78176	99.78176			0.00	0	0
2Y STN On 16/03/2018			Interest Rate Swap	98.90238	98.90238	98.89972	98.89972			0.00	0	0
2Y STN On 15/06/2018			Interest Rate Swap	98.37763	98.37763	98.37124	98.37124			0.00	0	0
2Y STN On 21/09/2018			Interest Rate Swap	98.24192	98.24192	98.22735	98.22735			0.00	0	0
2Y STN On 21/12/2018			Interest Rate Swap	98.53000	98.53000	98.51000	98.51000			0.00	0	0
2Y STN On 15/03/2019			Interest Rate Swap	98.85162	98.85162	98.83073	98.83073			0.00	0	0
2Y STN On 21/06/2019			Interest Rate Swap	99.16462	99.16462	99.14421	99.14421			0.00	0	0
2Y STN On 20/09/2019			Interest Rate Swap	99.50489	99.50489	99.48613	99.48613			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	95.47636	95.47636	95.42997	95.42997			0.00	0	0
5Y STN On 16/03/2021			Interest Rate Swap	94.67647	94.67647	94.61492	94.61492			0.00	0	0
5Y STN On 15/06/2021			Interest Rate Swap	93.84999	93.84999	93.77595	93.77595			0.00	0	0
5Y STN On 21/09/2021			Interest Rate Swap	93.99381	93.99381	93.91264	93.91264			0.00	0	0
5Y STN On 21/12/2021			Interest Rate Swap	96.15398	96.15398	96.07222	96.07222			0.00	0	51
5Y STN On 15/03/2022			Interest Rate Swap	96.25156	96.25156	96.17093	96.17093			0.00	0	0
5Y STN On 21/06/2022			Interest Rate Swap	97.41981	97.41981	97.33969	97.33969			0.00	0	0
5Y STN On 20/09/2022			Interest Rate Swap	99.61307	99.61307	99.53111	99.53111			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 :									48,703,415,036.27	464,563	1,199,423	
AA05 On 22/03/2019			Spot Bond	8.60000	104.33474	8.60000	104.31087			0.00	0	404,594,600
Total AA05 SPOT										0.00	0	404,594,600
Total For AA05										0.00	0	404,594,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	97.83561			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	12.56487	100.00000	12.53443			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			9.48500	102.81505	9.48500	102.78902			0.00	0	11,059,700
Total AA07 SPOT									0.00	0	11,059,700
Total For AA07									0.00	0	11,059,700
AB01/R On 24/11/2020 Spot Bond			10.00000	109.31200	10.00000	109.28400			0.00	0	0
Total AB01/R186 SPOT									0.00	0	0
Total For AB01/R186									0.00	0	0
AB010 On 21/11/2017 Spot Bond			100.00000		0.00000	101.99876			0.00	0	0
Total AB010 SPOT									0.00	0	0
Total For AB010									0.00	0	0
AB011 On 21/11/2018 Spot Bond			100.00000		0.00000	101.91400			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			9.08000	100.67980	9.08000	100.65550			0.00	0	1,534,387,500
Total AB013 SPOT									0.00	0	1,534,387,500
Total For AB013									0.00	0	1,534,387,500
AB014L On 19/11/2019 Spot Bond			100.00000	25.85321	100.00000	25.79058			0.00	0	0
Total AB014U SPOT									0.00	0	0
Total For AB014U									0.00	0	0
AB015L On 19/11/2019 Spot Bond			10.84000	102.16383	10.84000	102.13452			0.00	0	0
Total AB015U SPOT									0.00	0	0
Total For AB015U									0.00	0	0
AB016L On 05/02/2020 Spot Bond			100.00000	19.16666	100.00000	19.12022			0.00	0	0
Total AB016U SPOT									0.00	0	0
Total For AB016U									0.00	0	0
AB017L On 05/02/2020 Spot Bond			100.00000	21.74862	100.00000	21.69995			0.00	0	0
Total AB017U SPOT									0.00	0	0
Total For AB017U									0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	104.62737	11.37000	104.59594			0.00	0	0
Total AB018U SPOT									0.00	0	0
Total For AB018U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB019L On 04/09/2020 Spot Bond			100.00000	17.02942	100.00000	16.98816				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2022 Spot Bond			11.81000	101.91579	11.81000	101.88355				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	12.41205	100.00000	12.38197				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	15.09086	100.00000	15.05430				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	20.17701	100.00000	20.14548				0.00	0	0
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB025L On 20/08/2021 Spot Bond			100.00000	15.97010	100.00000	15.93141				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	20.22171	100.00000	20.17647				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	14.68801	100.00000	14.65893				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	14.74395	100.00000	14.70822				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	110.13000	10.00000	110.10100				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			4.53000	106.13398	4.53000	263.93338				0.00	0	810,000,000
Total ABCPI3 SPOT										0.00	0	810,000,000
Total For ABCPI3										0.00	0	810,000,000
ABF19L On 21/04/2022 Spot Bond			100.00000	12.23811	100.00000	12.19989				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	101.37849			0.00	0	0
Total ABFN07 SPOT									0.00	0	0
Total For ABFN07									0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	102.35854			0.00	0	0
Total ABFN08 SPOT									0.00	0	0
Total For ABFN08									0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	101.13683			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				100.00000	0.00000	99.73638			0.00	0	0
Total ABFN10 SPOT									0.00	0	0
Total For ABFN10									0.00	0	0
ABFN12 On 09/04/2019 Spot Bond				100.00000	0.00000	100.30620			0.00	0	0
Total ABFN12 SPOT									0.00	0	0
Total For ABFN12									0.00	0	0
ABFN13 On 14/05/2020 Spot Bond				100.00000	0.00000	102.59748			0.00	0	0
Total ABFN13 SPOT									0.00	0	0
Total For ABFN13									0.00	0	0
ABFN14 On 14/05/2022 Spot Bond				100.00000	0.00000	101.94662			0.00	0	0
Total ABFN14 SPOT									0.00	0	0
Total For ABFN14									0.00	0	0
ABFN15 On 11/11/2020 Spot Bond				100.00000	0.00000	100.13585			0.00	0	0
Total ABFN15 SPOT									0.00	0	0
Total For ABFN15									0.00	0	0
ABFN16 On 11/11/2022 Spot Bond				100.00000	0.00000	99.98434			0.00	0	0
Total ABFN16 SPOT									0.00	0	0
Total For ABFN16									0.00	0	0
ABFN17 On 17/05/2019 Spot Bond				100.00000	0.00000	102.09063			0.00	0	0
Total ABFN17 SPOT									0.00	0	0
Total For ABFN17									0.00	0	0
ABFN18 On 26/09/2023 Spot Bond				100.00000	0.00000	100.95274			0.00	0	0
Total ABFN18 SPOT									0.00	0	0
Total For ABFN18									0.00	0	0
ABFN20 On 30/05/2020 Spot Bond				100.00000	0.00000	101.52387			0.00	0	0
Total ABFN20 SPOT									0.00	0	0
Total For ABFN20									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN2 On 30/05/2022 Spot Bond				100.00000	0.00000	101.57520			0.00	0	0
Total ABFN21 SPOT									0.00	0	0
Total For ABFN21									0.00	0	0
ABFN2: On 30/05/2024 Spot Bond				100.00000	0.00000	101.61796			0.00	0	0
Total ABFN22 SPOT									0.00	0	0
Total For ABFN22									0.00	0	0
ABFN2: On 25/05/2027 Spot Bond				100.00000	0.00000	101.52469			0.00	0	0
Total ABFN23 SPOT									0.00	0	0
Total For ABFN23									0.00	0	0
ABK1 On 07/11/2018 Spot Bond			11.08000	102.25035	11.08000	103.13279			0.00	0	0
Total ABK1 SPOT									0.00	0	0
Total For ABK1									0.00	0	0
ABK10 On 14/02/2020 Spot Bond				100.00000	0.00000	99.21370			0.00	0	0
Total ABK10 SPOT									0.00	0	0
Total For ABK10									0.00	0	0
ABK11 On 20/05/2019 Spot Bond				100.00000	0.00000	100.46981			0.00	128,000,000	64,000,000
Total ABK11 SPOT									0.00	128,000,000	64,000,000
Total For ABK11									0.00	128,000,000	64,000,000
ABK12 On 20/05/2022 Spot Bond				100.00000	0.00000	95.15140			0.00	2,200,000,000	1,200,000,000
Total ABK12 SPOT									0.00	2,200,000,000	1,200,000,000
Total For ABK12									0.00	2,200,000,000	1,200,000,000
ABK2 On 24/05/2018 Spot Bond			10.03000	102.42675	10.03000	101.35016			0.00	0	0
Total ABK2 SPOT									0.00	0	0
Total For ABK2									0.00	0	0
ABK3 On 07/11/2018 Spot Bond				100.00000	0.00000	98.84625			0.00	0	0
Total ABK3 SPOT									0.00	0	0
Total For ABK3									0.00	0	0
ABK3/J On 07/11/2018 Spot Bond			100.00000	46.53240	100.00000	46.41968			0.00	0	0
Total ABK3/JIBAR SPOT									0.00	0	0
Total For ABK3/JIBAR									0.00	0	0
ABK4 On 24/05/2018 Spot Bond				100.00000	0.00000	100.73892			0.00	0	228,992,400
Total ABK4 SPOT									0.00	0	228,992,400
Total For ABK4									0.00	0	228,992,400
ABK4/J On 24/05/2018 Spot Bond			100.00000	66.34645	100.00000	66.18573			0.00	0	0
Total ABK4/JIBAR SPOT									0.00	0	0
Total For ABK4/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	98.19037				0.00	780,000,000	1,000,000,000
Total ABK5 SPOT										0.00	780,000,000	1,000,000,000
Total For ABK5										0.00	780,000,000	1,000,000,000
ABK5/J On 31/10/2018 Spot Bond			100.00000	39.48056	100.00000	39.38492				0.00	0	0
Total ABK5/JIBAR SPOT										0.00	0	0
Total For ABK5/JIBAR										0.00	0	0
ABK6 On 05/06/2020 Spot Bond				100.00000	0.00000	101.57073				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK7 On 03/06/2019 Spot Bond				100.00000	0.00000	97.99656				0.00	0	0
Total ABK7 SPOT										0.00	0	0
Total For ABK7										0.00	0	0
ABK8 On 03/06/2021 Spot Bond				100.00000	0.00000	94.97603				0.00	0	0
Total ABK8 SPOT										0.00	0	0
Total For ABK8										0.00	0	0
ABK9 On 18/11/2019 Spot Bond				100.00000	0.00000	97.89603				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			6.45000	147.33495	6.45000	147.73463				0.00	0	8,000,000
Total ABKI01 SPOT										0.00	0	8,000,000
Total For ABKI01										0.00	0	8,000,000
ABKI02 On 05/06/2020 Spot Bond			6.45000	103.80991	6.45000	129.98495				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	15.48926	100.00000	15.46347				0.00	0	0
Total ABKI02/R212 SPOT										0.00	0	0
Total For ABKI02/R212										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			7.71000	92.71088	7.71000	108.94101				0.00	0	0
Total ABKI03 SPOT										0.00	0	0
Total For ABKI03										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	7.15405	100.00000	7.14213				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			8.49500	96.72440	8.49500	110.01893				0.00	0	0
Total ABKI04 SPOT										0.00	0	0
Total For ABKI04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABKI04 On 13/03/2024 Spot Bond			100.00000	9.07234	100.00000	9.05151			0.00	0	0
Total ABKI04/I2025 SPOT									0.00	0	0
Total For ABKI04/I2025									0.00	0	0
ABKS1 On 05/04/2021 Spot Bond				100.00000	0.00000	87.32540			0.00	2,600,000,000	1,200,000,000
Total ABKS1 SPOT									0.00	2,600,000,000	1,200,000,000
Total For ABKS1									0.00	2,600,000,000	1,200,000,000
ABN05 On 18/04/2021 Spot Bond			3.73000	184.73451	3.73000	184.69840			0.00	0	0
Total ABN05 SPOT									0.00	0	0
Total For ABN05									0.00	0	0
ABN33 On 29/01/2018 Spot Bond			8.05630	96.17884	8.05630	96.22036			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			8.05630	96.17884	8.05630	96.22036			0.00	0	0
Total ABN34 SPOT									0.00	0	0
Total For ABN34									0.00	0	0
ABN61 On 31/01/2025 Spot Bond			3.46500	90.41367	3.46500	119.25449			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			3.24000	95.14789	3.24000	172.41465			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			3.17000	104.07563	3.17000	219.16229			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			9.43500	96.07134	9.43500	96.04727			0.00	0	0
Total ABN67 SPOT									0.00	0	0
Total For ABN67									0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	101.52338			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				100.00000	0.00000	133.28000			0.00	0	0
Total ABN74 SPOT									0.00	0	0
Total For ABN74									0.00	0	0
ABN79 On 21/12/2026 Spot Bond			9.91500	104.70352	9.91500	104.67583			0.00	0	0
Total ABN79 SPOT									0.00	0	0
Total For ABN79									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN80 On 31/03/2021 Spot Bond			8.56000	96.68367	8.56000	96.66153			0.00	0	0
Total ABN80 SPOT									0.00	0	0
Total For ABN80									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			10.46000	101.41690	10.46000	101.38865			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	101.29683			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	100.02321			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			8.36000	104.59323	8.36000	104.56996			0.00	0	4,715,500
Total ABS10 SPOT									0.00	0	4,715,500
Total For ABS10									0.00	0	4,715,500
ABS11 On 09/04/2021 Spot Bond			8.68500	105.24711	8.68500	105.22266			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			8.81500	103.06582	8.81500	103.04166			0.00	0	5,261,900
Total ABS12 SPOT									0.00	0	5,261,900
Total For ABS12									0.00	0	5,261,900
ABS12/ On 14/05/2020 Spot Bond			9.20000	102.13189	9.20000	102.10693			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			9.26500	103.63202	9.26500	103.60651			0.00	0	12,124,800
Total ABS13 SPOT									0.00	0	12,124,800
Total For ABS13									0.00	0	12,124,800
ABS14 On 11/11/2020 Spot Bond			8.52500	104.24792	8.52500	104.22429			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS15 On 11/11/2022 Spot Bond			9.11500	104.85025	9.11500	104.82486			0.00	0	0
Total ABS15 SPOT									0.00	0	0
Total For ABS15									0.00	0	0
ABS16 On 11/11/2025 Spot Bond			9.81000	105.57723	9.81000	105.54977			0.00	0	240,000,000
Total ABS16 SPOT									0.00	0	240,000,000
Total For ABS16									0.00	0	240,000,000
ABS17 On 11/11/2027 Spot Bond			9.79500	107.73250	9.79500	107.70451			0.00	0	1,400,000,000
Total ABS17 SPOT									0.00	0	1,400,000,000
Total For ABS17									0.00	0	1,400,000,000
ABS18 On 26/09/2023 Spot Bond			9.28500	105.98251	9.28500	105.95637			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			8.48500	100.66600	8.48500	100.64315			0.00	0	310,040,800
Total ABS6 SPOT									0.00	0	310,040,800
Total For ABS6									0.00	0	310,040,800
ABS7 On 11/09/2026 Spot Bond			9.86000	97.14883	9.86000	97.12342			0.00	0	4,050,156,000
Total ABS7 SPOT									0.00	0	4,050,156,000
Total For ABS7									0.00	0	4,050,156,000
ABS7/R On 11/09/2026 Spot Bond			100.00000	12.14280	100.00000	12.11607			0.00	0	0
Total ABS7/R186 SPOT									0.00	0	0
Total For ABS7/R186									0.00	0	0
ABSI2 On 07/12/2023 Spot Bond			3.72000	275.63907	3.72000	275.58527			0.00	0	0
Total ABSI2 SPOT									0.00	0	0
Total For ABSI2									0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			2.95000	142.13342	2.95000	144.96322			0.00	0	0
Total ABSI4 SPOT									0.00	0	0
Total For ABSI4									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.07323	100.00000	0.07304			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	56.82833	100.00000	56.69066			0.00	0	0
Total ACL02U SPOT									0.00	0	0
Total For ACL02U									0.00	0	0
ACL047 On 22/10/2018 Spot Bond				100.00000	0.00000	90.68201			0.00	0	0
Total ACL047 SPOT									0.00	0	0
Total For ACL047									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	110.13000	10.00000	110.10100				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL095 On 20/12/2018 Spot Bond				100.00000	0.00000	101.15192				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL096 On 20/06/2020 Spot Bond				100.00000	0.00000	101.18001				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	101.19127				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond				100.00000	0.00000	101.16860				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	101.11786				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			8.83500	103.40424	8.83500	103.61613				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	207.15568				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	207.21977				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	101.14044				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL139 On 30/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	100.00000				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	110.13000	10.00000	110.10100				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	101.14387				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	103.72783	10.23000	103.69971				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			9.21000	102.13044	9.21000	102.10532				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	101.14062				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond				100.00000	0.00000	101.08383				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	102.25140				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	101.17234				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	101.13477				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	101.14829				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	101.16303				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	101.16654				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	101.16654				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	101.11786				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	101.18584				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	101.18584				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond				100.00000	0.00000	145.68460				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond				100.00000	0.00000	146.68985				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	101.05320				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	101.64979				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				100.00000	0.00000	101.07469				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				100.00000	0.00000	100.82534				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				100.00000	0.00000	93.69377				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				100.00000	0.00000	101.06219				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				100.00000	0.00000	101.06107				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				100.00000	0.00000	101.13026				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				100.00000	0.00000	99.76029				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				100.00000	0.00000	100.15226				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				100.00000	0.00000	100.15003				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				100.00000	0.00000	101.12569				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond				100.00000	0.00000	101.10867				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	101.19709			0.00	0	0
Total ADCB01 SPOT									0.00	0	0
Total For ADCB01									0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	63.97043	100.00000	63.81546			0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	63.97043	100.00000	63.81546			0.00	0	0
Total ADCB01/JIBAR SPOT									0.00	0	0
Total For ADCB01/JIBAR									0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.81003			0.00	0	0
Total ADCB04 SPOT									0.00	0	0
Total For ADCB04									0.00	0	0
ADCB0 On 04/12/2018 Spot Bond				100.00000	0.00000	101.57024			0.00	0	130,000,000
Total ADCB05 SPOT									0.00	0	130,000,000
Total For ADCB05									0.00	0	130,000,000
ADCB2 On 31/07/2018 Spot Bond			100.00000	55.82163	100.00000	55.68640			0.00	0	0
Total ADCB2U SPOT									0.00	0	0
Total For ADCB2U									0.00	0	0
AHF2A: On 18/10/2018 Spot Bond				100.00000	0.00000	100.40566			0.00	0	0
Total AHF2A2 SPOT									0.00	0	0
Total For AHF2A2									0.00	0	0
AHF2B: On 18/10/2018 Spot Bond				100.00000	0.00000	100.41689			0.00	0	0
Total AHF2B2 SPOT									0.00	0	0
Total For AHF2B2									0.00	0	0
AHF2C: On 18/10/2018 Spot Bond				100.00000	0.00000	100.45429			0.00	0	0
Total AHF2C2 SPOT									0.00	0	0
Total For AHF2C2									0.00	0	0
AHF3A: On 18/04/2019 Spot Bond				100.00000	0.00000	100.39444			0.00	0	0
Total AHF3A3 SPOT									0.00	0	0
Total For AHF3A3									0.00	0	0
AHF3A: On 18/04/2019 Spot Bond				100.00000	0.00000	100.39819			0.00	0	0
Total AHF3A4 SPOT									0.00	0	0
Total For AHF3A4									0.00	0	0
AHF3B: On 18/04/2019 Spot Bond				100.00000	0.00000	100.49169			0.00	0	0
Total AHF3B2 SPOT									0.00	0	0
Total For AHF3B2									0.00	0	0
AHF3B: On 18/04/2019 Spot Bond				100.00000	0.00000	100.47303			0.00	0	0
Total AHF3B3 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 AHF3B3									0.00	0	0
AHF3C On 18/04/2019 Spot Bond				100.00000	0.00000	100.62546			0.00	0	0
Total AHF3C2 SPOT									0.00	0	0
Total For AHF3C2									0.00	0	0
AHF3C On 18/04/2019 Spot Bond				100.00000	0.00000	100.56985			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	44.35939	100.00000	44.24500			0.00	0	0
Total AHL01U SPOT									0.00	0	0
Total For AHL01U									0.00	0	0
AHL1AI On 15/04/2020 Spot Bond			100.00000	16.77679	100.00000	16.73353			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	11.97169	100.00000	11.94083		52,363,082,800,000.00	523,630,828	523,630,828	
Total AHY2U SPOT								52,363,082,800,000.00	523,630,828	523,630,828	
Total For AHY2U								52,363,082,800,000.00	523,630,828	523,630,828	
AIG2U On 08/07/2026 Spot Bond			100.00000	9.75359	100.00000	9.72843		208,695,923,900,000.00	2,086,959,239	2,086,959,239	
Total AIG2U SPOT								18,695,923,900,000.00	2,086,959,239	2,086,959,239	
Total For AIG2U								18,695,923,900,000.00	2,086,959,239	2,086,959,239	
AIR01 On 15/03/2019 Spot Bond			8.43000	103.47069	8.43000	103.44747		0.00	0	9,688,500	
Total AIR01 SPOT								0.00	0	9,688,500	
Total For AIR01								0.00	0	9,688,500	
AIR02 On 30/04/2023 Spot Bond			10.05000	109.94771	10.05000	109.91826		0.00	0	22,774,200	
Total AIR02 SPOT								0.00	0	22,774,200	
Total For AIR02								0.00	0	22,774,200	
AIR04 On 29/05/2024 Spot Bond			9.17500	101.98440	9.17500	101.95955		0.00	0	4,326,700	
Total AIR04 SPOT								0.00	0	4,326,700	
Total For AIR04								0.00	0	4,326,700	
AIR04U On 26/10/2029 Spot Bond			100.00000	14.40506	100.00000	14.37317		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			10.58000	97.71635	10.58000	97.68897		0.00	0	0	
Total AIR05 SPOT								0.00	0	0	
Total For AIR05								0.00	0	0	
AIRL01 On 30/04/2028 Spot Bond			3.51000	175.08809	3.51000	175.05491		0.00	0	0	
Total AIRL01 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 AIRL01										0.00	0	0
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	101.11494				0.00	0	0
Total APF01 SPOT										0.00	0	0
Total For APF01										0.00	0	0
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	100.99850				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
APF03 On 07/08/2018 Spot Bond				100.00000	0.00000	100.00760				0.00	0	0
Total APF03 SPOT										0.00	0	0
Total For APF03										0.00	0	0
APF04 On 21/10/2021 Spot Bond				100.00000	0.00000	100.28301				0.00	0	0
Total APF04 SPOT										0.00	0	0
Total For APF04										0.00	0	0
AS116L On 18/01/2018 Spot Bond			100.00000	84.42458	100.00000	84.23528				0.00	0	0
Total AS116U SPOT										0.00	0	0
Total For AS116U										0.00	0	0
AS120L On 01/02/2018 Spot Bond			100.00000	81.91868	100.00000	81.74060				0.00	0	0
Total AS120U SPOT										0.00	0	0
Total For AS120U										0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	33.59984	100.00000	33.51845				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	33.52874	100.00000	33.44752				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	4.31288	100.00000	4.30676				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	0.11661	100.00000	0.11649				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	13.72483	100.00000	13.69157				0.00	0	2,500,000,000
Total AS167U SPOT										0.00	0	2,500,000,000
Total For AS167U										0.00	0	2,500,000,000
AS168L On 20/06/2021 Spot Bond			100.00000	22.22201	100.00000	22.16818				0.00	0	0
Total AS168U 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 AS168U										0.00	0	0
AS180L On 09/03/2019 Spot Bond			100.00000	31.78174	100.00000	31.70475				0.00	0	0
Total AS180U SPOT										0.00	0	0
Total For AS180U										0.00	0	0
ASN01 On 20/03/2019 Spot Bond				100.00000	0.00000	101.08389				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN02 On 07/12/2033 Spot Bond			3.42000	237.97568	3.42000	237.93114				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02 On 20/06/2019 Spot Bond				100.00000	0.00000	100.01987				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03 On 19/09/2017 Spot Bond				100.00000	0.00000	99.65212				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN03 On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03 On 10/11/2019 Spot Bond				100.00000	0.00000	99.77653				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			3.43500	212.11574	3.43500	212.07594				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ASN051									0.00	0	0
ASN05: On 16/04/2018 Spot Bond				100.00000	0.00000	100.42766			0.00	0	0
Total ASN057 SPOT									0.00	0	0
Total For ASN057									0.00	0	0
ASN05: On 22/04/2020 Spot Bond				100.00000	0.00000	100.20529			0.00	0	0
Total ASN058 SPOT									0.00	0	0
Total For ASN058									0.00	0	0
ASN05: On 28/04/2020 Spot Bond				100.00000	0.00000	100.09468			0.00	0	0
Total ASN059 SPOT									0.00	0	0
Total For ASN059									0.00	0	0
ASN06: On 30/04/2020 Spot Bond				100.00000	0.00000	100.02334			0.00	0	0
Total ASN061 SPOT									0.00	0	0
Total For ASN061									0.00	0	0
ASN06: On 14/05/2018 Spot Bond				100.00000	0.00000	99.58141			0.00	0	0
Total ASN062 SPOT									0.00	0	0
Total For ASN062									0.00	0	0
ASN06: On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN064 SPOT									0.00	0	0
Total For ASN064									0.00	0	0
ASN06: On 01/06/2018 Spot Bond				100.00000	0.00000	101.51983			0.00	0	0
Total ASN066 SPOT									0.00	0	0
Total For ASN066									0.00	0	0
ASN06: On 15/06/2018 Spot Bond				100.00000	0.00000	101.14538			0.00	0	0
Total ASN068 SPOT									0.00	0	0
Total For ASN068									0.00	0	0
ASN06: On 07/02/2020 Spot Bond				100.00000	0.00000	99.86214			0.00	0	0
Total ASN069 SPOT									0.00	0	0
Total For ASN069									0.00	0	0
ASN07: On 20/07/2018 Spot Bond				100.00000	0.00000	96.18206			0.00	0	0
Total ASN073 SPOT									0.00	0	0
Total For ASN073									0.00	0	0
ASN07: On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN077 SPOT									0.00	0	0
Total For ASN077									0.00	0	0
ASN07: On 20/06/2020 Spot Bond				100.00000	0.00000	101.26611			0.00	0	0
Total ASN078 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 ASN078										0.00	0	0
ASN08 On 20/09/2020 Spot Bond				100.00000	0.00000	101.09498				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08 On 10/12/2017 Spot Bond				100.00000	0.00000	101.30361				0.00	0	0
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN08 On 17/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN082 SPOT										0.00	0	0
Total For ASN082										0.00	0	0
ASN08 On 20/06/2020 Spot Bond				100.00000	0.00000	100.79834				0.00	24,000,000	130,500,000
Total ASN083 SPOT										0.00	24,000,000	130,500,000
Total For ASN083										0.00	24,000,000	130,500,000
ASN08 On 03/09/2020 Spot Bond				100.00000	0.00000	101.64758				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08 On 25/09/2018 Spot Bond				100.00000	0.00000	100.92766				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN08 On 01/10/2020 Spot Bond				100.00000	0.00000	120.76902				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN08 On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN088 SPOT										0.00	0	0
Total For ASN088										0.00	0	0
ASN09 On 08/10/2018 Spot Bond				100.00000	0.00000	100.59683				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN09 On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09 On 21/10/2020 Spot Bond				100.00000	0.00000	100.27419				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN09 On 27/10/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN094 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 ASN094										0.00	0	0
ASN094 On 10/11/2020 Spot Bond				100.00000	0.00000	99.78790				0.00	135,000,000	45,000,000
Total ASN096 SPOT										0.00	135,000,000	45,000,000
Total For ASN096										0.00	135,000,000	45,000,000
ASN096 On 20/12/2020 Spot Bond				100.00000	0.00000	74.09181				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111 On 02/12/2020 Spot Bond				100.00000	0.00000	101.58730				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN112 On 20/12/2017 Spot Bond				100.00000	0.00000	101.12354				0.00	0	0
Total ASN112 SPOT										0.00	0	0
Total For ASN112										0.00	0	0
ASN113 On 07/03/2021 Spot Bond				100.00000	0.00000	101.44376				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN114 On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN114 SPOT										0.00	0	0
Total For ASN114										0.00	0	0
ASN115 On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN119 On 27/01/2018 Spot Bond				100.00000	0.00000	100.02131				0.00	0	0
Total ASN119 SPOT										0.00	0	0
Total For ASN119										0.00	0	0
ASN121 On 20/12/2020 Spot Bond				100.00000	0.00000	101.41214				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN125 On 20/03/2019 Spot Bond				100.00000	0.00000	101.10377				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN128 On 24/02/2019 Spot Bond				100.00000	0.00000	101.79440				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN129 On 24/02/2019 Spot Bond				100.00000	0.00000	101.78758				0.00	0	0
Total ASN129 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 ASN129										0.00	0	0
ASN13 On 24/02/2019 Spot Bond				100.00000	0.00000	101.76623				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN13 On 03/03/2019 Spot Bond				100.00000	0.00000	101.49297				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN13 On 03/03/2019 Spot Bond				100.00000	0.00000	101.48135				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN13 On 20/12/2020 Spot Bond				100.00000	0.00000	101.40084				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN13 On 05/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13 On 31/12/2018 Spot Bond				100.00000	0.00000	86.57000				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			3.68000	140.62582	3.68000	140.59859				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN14 On 30/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14 On 31/12/2018 Spot Bond				100.00000	0.00000	86.57000				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN14 On 20/06/2020 Spot Bond				100.00000	0.00000	103.46562				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14 On 28/04/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14 On 20/06/2021 Spot Bond				100.00000	0.00000	58.51370				0.00	0	0
Total ASN145 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 ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond				100.00000	0.00000	99.92376				0.00	210,000,000	70,000,000
Total ASN146 SPOT										0.00	210,000,000	70,000,000
Total For ASN146										0.00	210,000,000	70,000,000
ASN14: On 04/05/2021 Spot Bond				100.00000	0.00000	99.92376				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN14: On 31/01/2022 Spot Bond			3.72500	140.36188	3.72500	140.33452				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15: On 31/05/2021 Spot Bond				100.00000	0.00000	108.78479				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15: On 02/06/2021 Spot Bond				100.00000	0.00000	101.61993				0.00	60,000,000	20,000,000
Total ASN152 SPOT										0.00	60,000,000	20,000,000
Total For ASN152										0.00	60,000,000	20,000,000
ASN15: On 31/03/2031 Spot Bond			4.14000	153.93087	4.14000	158.93639				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15: On 29/06/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15: On 06/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15: On 27/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16: On 08/08/2021 Spot Bond				100.00000	0.00000	99.83116				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16: On 19/08/2021 Spot Bond				100.00000	0.00000	101.91984				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16: On 29/08/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN163										0.00	0	0
ASN16: On 06/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16: On 20/06/2021 Spot Bond				100.00000	0.00000	101.18579				0.00	0	100,000,000
Total ASN165 SPOT										0.00	0	100,000,000
Total For ASN165										0.00	0	100,000,000
ASN17: On 22/11/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17: On 02/12/2019 Spot Bond				100.00000	0.00000	101.52219				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN17: On 21/12/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17: On 23/12/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN17: On 25/02/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN179 SPOT										0.00	0	0
Total For ASN179										0.00	0	0
ASN18: On 20/06/2022 Spot Bond				100.00000	0.00000	101.24485				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN18: On 11/10/2017 Spot Bond				100.00000	0.00000	100.51919				0.00	0	0
Total ASN184 SPOT										0.00	0	0
Total For ASN184										0.00	0	0
ASN18: On 05/12/2017 Spot Bond				100.00000	0.00000	101.31307				0.00	0	0
Total ASN189 SPOT										0.00	0	0
Total For ASN189										0.00	0	0
ASN19: On 12/06/2020 Spot Bond				100.00000	0.00000	101.22144				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN19: On 15/06/2018 Spot Bond				100.00000	0.00000	100.53618				0.00	0	0
Total ASN191 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 ASN191										0.00	0	0
ASN19 On 30/06/2022 Spot Bond				100.00000	0.00000	100.17439				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN19 On 31/01/2038 Spot Bond			100.00000	2.98141	100.00000	2.25525		800,000,000,000,000.00		28,000,000,000	14,000,000,000	
Total ASN195 SPOT								10,000,000,000,000.00		28,000,000,000	14,000,000,000	
Total For ASN195								10,000,000,000,000.00		28,000,000,000	14,000,000,000	
ASN19 On 20/06/2022 Spot Bond			100.00000	11.74406	100.00000	1.57632		150,000,000,000,000.00		1,500,000,000	1,530,000,000	
Total ASN196 SPOT								10,000,000,000,000.00		1,500,000,000	1,530,000,000	
Total For ASN196								10,000,000,000,000.00		1,500,000,000	1,530,000,000	
ASN38 On 20/12/2017 Spot Bond			100.00000	90.00159	100.00000	89.78627				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39 On 20/12/2017 Spot Bond			100.00000	90.02365	100.00000	89.80829				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40 On 20/12/2017 Spot Bond			100.00000	89.92437	100.00000	89.70924				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN50 On 16/03/2018 Spot Bond			100.00000	61.48866	100.00000	61.33971				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN75 On 20/09/2020 Spot Bond			100.00000	6.10189	100.00000	6.08711				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89 On 02/10/2018 Spot Bond			100.00000	41.23989	100.00000	41.13999				0.00	0	0
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond			100.00000		0.00000	101.19965				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			8.58000	104.59528	8.58000	104.57128				0.00	0	11,578,000
Total BAW11 SPOT										0.00	0	11,578,000
Total For BAW11										0.00	0	11,578,000
BAW17 On 05/12/2018 Spot Bond			100.00000		0.00000	101.17378				0.00	0	0
Total BAW17 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 BAW17										0.00	0	0
BAW17 On 05/12/2018 Spot Bond			100.00000	44.51854	100.00000	44.41069				0.00	0	0
Total BAW17/JIBAR SPOT										0.00	0	0
Total For BAW17/JIBAR										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	101.33119				0.00	0	2,692,400
Total BAW18 SPOT										0.00	0	2,692,400
Total For BAW18										0.00	0	2,692,400
BAW19 On 05/12/2020 Spot Bond			9.26500	102.32306	9.26500	102.29774				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			9.23500	103.50974	9.23500	103.48435				0.00	0	431,626,000
Total BAW21 SPOT										0.00	0	431,626,000
Total For BAW21										0.00	0	431,626,000
BAW21 On 24/03/2022 Spot Bond			9.30000	103.26857	9.30000	103.24307				0.00	0	0
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond				100.00000	0.00000	101.44374				0.00	0	660,000,000
Total BAW22 SPOT										0.00	0	660,000,000
Total For BAW22										0.00	0	660,000,000
BAW23 On 15/10/2017 Spot Bond			100.00000	84.96228	100.00000	84.76917				0.00	0	0
Total BAW23U SPOT										0.00	0	0
Total For BAW23U										0.00	0	0
BAW24 On 30/09/2019 Spot Bond				100.00000	0.00000	101.35011				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				100.00000	0.00000	99.83914				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	12.12477	100.00000	12.08691				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	9.76156	100.00000	9.73110				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond				100.00000	0.00000	101.47818				0.00	0	0
Total BAW28 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 BAW28										0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	101.08944				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			7.86000	103.60900	7.86000	103.58699				0.00	0	0
Total BAW8 SPOT										0.00	0	0
Total For BAW8										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			11.51000	100.68302	11.51000	100.65186				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	101.07084				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	101.04472				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	101.06616				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	100.51559				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	99.50787				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	100.13671				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	100.06478				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	101.06649				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	101.06660				0.00	0	0
Total BAYA45 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 BAYA45									0.00	0	0
BAYA5 On 31/03/2019 Spot Bond				100.00000	0.00000	101.11166			0.00	0	0
Total BAYA51 SPOT									0.00	0	0
Total For BAYA51									0.00	0	0
BAYA5 On 31/03/2019 Spot Bond				100.00000	0.00000	101.13951			0.00	0	0
Total BAYA52 SPOT									0.00	0	0
Total For BAYA52									0.00	0	0
BAYA5 On 30/09/2017 Spot Bond				100.00000	0.00000	100.91599			0.00	0	0
Total BAYA53 SPOT									0.00	0	0
Total For BAYA53									0.00	0	0
BAYA5 On 30/09/2019 Spot Bond				100.00000	0.00000	101.13963			0.00	0	0
Total BAYA54 SPOT									0.00	0	0
Total For BAYA54									0.00	0	0
BAYA5 On 31/03/2018 Spot Bond				100.00000	0.00000	101.23854			0.00	0	0
Total BAYA55 SPOT									0.00	0	0
Total For BAYA55									0.00	0	0
BAYA5 On 31/03/2022 Spot Bond				100.00000	0.00000	101.17375			0.00	0	0
Total BAYA57 SPOT									0.00	0	0
Total For BAYA57									0.00	0	0
BAYA5 On 30/06/2020 Spot Bond				100.00000	0.00000	101.13956			0.00	0	0
Total BAYA58 SPOT									0.00	0	0
Total For BAYA58									0.00	0	0
BAYA5 On 30/06/2022 Spot Bond			12.95500	101.84160	12.95500	101.80687			0.00	0	0
Total BAYA59 SPOT									0.00	0	0
Total For BAYA59									0.00	0	0
BAYA6 On 30/06/2020 Spot Bond			12.18500	101.59903	12.18500	101.82974			0.00	0	0
Total BAYA60 SPOT									0.00	0	0
Total For BAYA60									0.00	0	0
BAYA6 On 30/06/2020 Spot Bond				100.00000	0.00000	101.13954			0.00	0	0
Total BAYA61 SPOT									0.00	0	0
Total For BAYA61									0.00	0	0
BAYB0 On 30/06/2019 Spot Bond				100.00000	0.00000	101.34489			0.00	0	0
Total BAYB05 SPOT									0.00	0	0
Total For BAYB05									0.00	0	0
BAYB0 On 31/12/2019 Spot Bond				100.00000	0.00000	101.34469			0.00	0	0
Total BAYB06 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 BAYB06										0.00	0	0
BAYB0 On 31/03/2020 Spot Bond				100.00000	0.00000	101.34479				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB0 On 30/09/2020 Spot Bond				100.00000	0.00000	106.53045				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB1 On 30/06/2020 Spot Bond				100.00000	0.00000	101.38755				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYD1 On 30/06/2035 Spot Bond			100.00000	20.24747	100.00000	20.19842				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2 On 30/06/2035 Spot Bond			100.00000	18.42747	100.00000	18.38283				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3 On 30/06/2035 Spot Bond			100.00000	11.37499	100.00000	11.34743				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4 On 30/06/2035 Spot Bond			100.00000	11.37499	100.00000	11.34743				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5 On 30/06/2035 Spot Bond			100.00000	13.75290	100.00000	13.71959				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6 On 30/06/2035 Spot Bond			100.00000	11.91665	100.00000	11.88778				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC120 On 02/08/2017 Spot Bond			100.00000	100.00000	100.00000	99.72678				0.00	0	0
Total BC120U SPOT										0.00	0	0
Total For BC120U										0.00	0	0
BC121 On 24/11/2017 Spot Bond			100.00000	79.36273	100.00000	79.19739				0.00	0	0
Total BC121U SPOT										0.00	0	0
Total For BC121U										0.00	0	0
BCJ10 On 12/07/2019 Spot Bond				100.00000	0.00000	100.54269				0.00	0	0
Total BCJ10 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 BCJ10										0.00	0	0
BCJ11 On 14/11/2017 Spot Bond				100.00000	0.00000	101.83387				0.00	0	0
Total BCJ11 SPOT										0.00	0	0
Total For BCJ11										0.00	0	0
BCJ12 On 23/03/2018 Spot Bond			8.65000	100.61986	8.65000	103.06038				0.00	0	0
Total BCJ12 SPOT										0.00	0	0
Total For BCJ12										0.00	0	0
BCJ13 On 20/04/2018 Spot Bond				100.00000	0.00000	100.33864				0.00	0	0
Total BCJ13 SPOT										0.00	0	0
Total For BCJ13										0.00	0	0
BD0205 On 28/04/2028 Spot Bond			8.54500	93.26248	8.54500	182.82276				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			8.54500	94.57231	8.54500	183.31900				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			8.91500	96.91638	8.91500	96.89329				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BEER02 On 28/03/2018 Spot Bond			7.83000	102.00255	7.83000	101.98126				0.00	0	350,000,000
Total BEER02 SPOT										0.00	0	350,000,000
Total For BEER02										0.00	0	350,000,000
BG1A7U On 21/11/2032 Spot Bond			100.00000	10.19674	100.00000	10.17204				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BG1A8U On 21/11/2032 Spot Bond			100.00000	8.82398	100.00000	8.80261				0.00	0	0
Total BG1A8U SPOT										0.00	0	0
Total For BG1A8U										0.00	0	0
BG1B2U On 21/11/2032 Spot Bond			100.00000	8.82398	100.00000	8.80261				0.00	0	0
Total BG1B2U SPOT										0.00	0	0
Total For BG1B2U										0.00	0	0
BG1C2U On 21/11/2032 Spot Bond			100.00000	9.36115	100.00000	9.33847				0.00	0	0
Total BG1C2U SPOT										0.00	0	0
Total For BG1C2U										0.00	0	0
BG1D2U On 21/11/2032 Spot Bond			100.00000	9.54020	100.00000	9.51709				0.00	0	0
Total BG1D2U 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 BG1D2U										0.00	0	0
BG1E2I On 21/11/2032 Spot Bond			100.00000	12.52445	100.00000	12.49411				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	17.29926	100.00000	17.25735				0.00	0	0
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										0.00	0	0
BGL01 On 19/11/2019 Spot Bond				100.00000	0.00000	103.26553				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2019 Spot Bond			10.18500	103.47745	10.18500	103.44952				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2020 Spot Bond				100.00000	0.00000	101.89746				0.00	0	490,000,000
Total BGL03 SPOT										0.00	0	490,000,000
Total For BGL03										0.00	0	490,000,000
BGL04 On 05/02/2020 Spot Bond			10.23500	99.51847	10.23500	99.49102				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2020 Spot Bond			10.78500	106.13171	10.78500	106.10143				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2020 Spot Bond				100.00000	0.00000	102.91334				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2022 Spot Bond			11.43000	106.29017	11.43000	106.25807				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2022 Spot Bond				100.00000	0.00000	101.74008				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			10.78500	105.48054	10.78500	105.45044				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond				100.00000	0.00000	99.81814				0.00	0	0
Total BGL10 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 BGL10										0.00	0	0
BGL11 On 05/05/2021 Spot Bond			11.16500	107.82916	11.16500	106.73061				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				100.00000	0.00000	103.86910				0.00	10,000,000	1,095,000,000
Total BGL12 SPOT										0.00	10,000,000	1,095,000,000
Total For BGL12										0.00	10,000,000	1,095,000,000
BGL13 On 20/08/2021 Spot Bond			11.20500	106.97607	11.20500	106.94386				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0
BGL14 On 03/11/2021 Spot Bond				100.00000	0.00000	99.93930				0.00	0	0
Total BGL14 SPOT										0.00	0	0
Total For BGL14										0.00	0	0
BGL15 On 17/03/2022 Spot Bond				100.00000	0.00000	101.34972				0.00	0	0
Total BGL15 SPOT										0.00	0	0
Total For BGL15										0.00	0	0
BGL16 On 25/05/2022 Spot Bond				100.00000	0.00000	102.14242				0.00	0	0
Total BGL16 SPOT										0.00	0	0
Total For BGL16										0.00	0	0
BGR04 On 28/02/2018 Spot Bond				100.00000	0.00000	103.69178				0.00	0	0
Total BGR04 SPOT										0.00	0	0
Total For BGR04										0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	101.71645				0.00	0	0
Total BID04 SPOT										0.00	0	0
Total For BID04										0.00	0	0
BID05 On 30/06/2019 Spot Bond				100.00000	0.00000	100.02070				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			8.48000	101.43350	8.48000	101.41048				0.00	0	2,220,000,000
Total BID06 SPOT										0.00	0	2,220,000,000
Total For BID06										0.00	0	2,220,000,000
BID07 On 30/06/2020 Spot Bond				100.00000	0.00000	100.83432				0.00	0	0
Total BID07 SPOT										0.00	0	0
Total For BID07										0.00	0	0
BID08 On 30/06/2022 Spot Bond				100.00000	0.00000	100.85156				0.00	0	0
Total BID08 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 BID08										0.00	0	0
BPPF0 On 22/03/2018 Spot Bond				100.00000	0.00000	100.95626				0.00	0	0
Total BPPF01 SPOT										0.00	0	0
Total For BPPF01										0.00	0	0
BPPF0 On 22/03/2020 Spot Bond				100.00000	0.00000	101.03185				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BSR17 On 19/06/2018 Spot Bond				100.00000	0.00000	102.68664				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC175 On 07/08/2017 Spot Bond				100.00000	0.00000	99.87394				0.00	0	0
Total BTC175 SPOT										0.00	0	0
Total For BTC175										0.00	0	0
BTC176 On 07/08/2017 Spot Bond				100.00000	0.00000	99.87372				0.00	0	0
Total BTC176 SPOT										0.00	0	0
Total For BTC176										0.00	0	0
BTC177 On 17/08/2017 Spot Bond				100.00000	0.00000	99.66375				0.00	0	0
Total BTC177 SPOT										0.00	0	0
Total For BTC177										0.00	0	0
BTC178 On 22/08/2017 Spot Bond				100.00000	0.00000	99.55978				0.00	0	0
Total BTC178 SPOT										0.00	0	0
Total For BTC178										0.00	0	0
BTC179 On 31/08/2017 Spot Bond				100.00000	0.00000	99.37058				0.00	0	0
Total BTC179 SPOT										0.00	0	0
Total For BTC179										0.00	0	0
BTC180 On 05/09/2017 Spot Bond				100.00000	0.00000	99.26592				0.00	0	0
Total BTC180 SPOT										0.00	0	0
Total For BTC180										0.00	0	0
BTC181 On 11/09/2017 Spot Bond				100.00000	0.00000	99.14186				0.00	0	0
Total BTC181 SPOT										0.00	0	0
Total For BTC181										0.00	0	0
BTC182 On 18/09/2017 Spot Bond				100.00000	0.00000	98.99415				0.00	0	0
Total BTC182 SPOT										0.00	0	0
Total For BTC182										0.00	0	0
BTC183 On 29/09/2017 Spot Bond				100.00000	0.00000	98.75893				0.00	0	0
Total BTC183 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 BTC183									0.00	0	0
BTC18 On 06/10/2017 Spot Bond				100.00000	0.00000	98.61267			0.00	0	0
Total BTC184 SPOT									0.00	0	0
Total For BTC184									0.00	0	0
BTC18 On 13/10/2017 Spot Bond				100.00000	0.00000	98.46501			0.00	0	0
Total BTC185 SPOT									0.00	0	0
Total For BTC185									0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	100.93021			0.00	0	0
Total BWZ18B SPOT									0.00	0	0
Total For BWZ18B									0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				100.00000	0.00000	100.95845			0.00	0	0
Total BWZ20A SPOT									0.00	0	0
Total For BWZ20A									0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond				100.00000	0.00000	101.87953			0.00	0	20,000,000
Total BWZJ18 SPOT									0.00	0	20,000,000
Total For BWZJ18									0.00	0	20,000,000
BWZJ1 On 10/11/2019 Spot Bond				100.00000	0.00000	99.78669			0.00	0	0
Total BWZJ19 SPOT									0.00	0	0
Total For BWZJ19									0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond				100.00000	0.00000	99.78064			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	12.13947	100.00000	12.11007			0.00	0	0
Total BX161U SPOT									0.00	0	0
Total For BX161U									0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	12.07609	100.00000	12.04683			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	12.17116	100.00000	12.14168			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	12.17116	100.00000	12.14168			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	60.81030	100.00000	60.66299			0.00	0	0
Total BYA49U 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 BYA49U										0.00	0	0
BYB10I On 30/09/2021 Spot Bond			100.00000	18.70259	100.00000	18.65728				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			14.78000	101.16758	14.78000	101.12839				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	101.02965				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			12.58000	98.66345	12.58000	98.63075				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	101.82293				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			12.08000	103.06077	12.08000	103.02739				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	101.05603				0.00	0	200,000,000
Total CBL20 SPOT										0.00	0	200,000,000
Total For CBL20										0.00	0	200,000,000
CBL22 On 06/05/2020 Spot Bond			9.48500	99.66378	9.48500	99.63868				0.00	0	20,000,000
Total CBL22 SPOT										0.00	0	20,000,000
Total For CBL22										0.00	0	20,000,000
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	102.03469				0.00	0	0
Total CBL23 SPOT										0.00	0	0
Total For CBL23										0.00	0	0
CBL24 On 02/11/2020 Spot Bond				100.00000	0.00000	99.97471				0.00	0	197,500,000
Total CBL24 SPOT										0.00	0	197,500,000
Total For CBL24										0.00	0	197,500,000
CBL25 On 06/05/2019 Spot Bond				100.00000	0.00000	99.83185				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			9.78500	106.71067	9.78500	106.68297				0.00	0	0
Total CBL26 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 CBL26										0.00	0	0
CBL27 On 12/05/2020 Spot Bond				100.00000	0.00000	102.09169				0.00	0	0
Total CBL27 SPOT										0.00	0	0
Total For CBL27										0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.33500	111.02780	10.33500	110.99725				0.00	0	107,700
Total CCT01 SPOT										0.00	0	107,700
Total For CCT01										0.00	0	107,700
CCT02 On 12/06/2024 Spot Bond			10.33500	107.77051	10.33500	107.74085				0.00	0	356,686,500
Total CCT02 SPOT										0.00	0	356,686,500
Total For CCT02										0.00	0	356,686,500
CCT03 On 15/03/2025 Spot Bond			10.41000	108.09937	10.41000	108.06956				0.00	0	46,169,200
Total CCT03 SPOT										0.00	0	46,169,200
Total For CCT03										0.00	0	46,169,200
CCT04 On 17/07/2027 Spot Bond			9.84000	107.94496	9.84000	101.60077				0.00	0	0
Total CCT04 SPOT										0.00	0	0
Total For CCT04										0.00	0	0
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	104.02742				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	110.12960	10.00000	110.10080				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	101.22087				0.00	0	0
Total CGR16 SPOT										0.00	0	0
Total For CGR16										0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	100.23611				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	67.02818	100.00000	66.86580				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	64.33225	100.00000	64.17641				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	59.97160	100.00000	59.82632				0.00	0	0
Total CGR20U 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 CGR20U										0.00	0	0
CGR21 On 12/10/2020 Spot Bond				100.00000	0.00000	100.70298				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CGR23 On 08/02/2019 Spot Bond				100.00000	0.00000	99.79773				0.00	0	90,000,000
Total CGR23 SPOT										0.00	0	90,000,000
Total For CGR23										0.00	0	90,000,000
CGR24 On 08/02/2021 Spot Bond				100.00000	0.00000	101.21573				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR25 On 27/06/2019 Spot Bond				100.00000	0.00000	101.13292				0.00	0	0
Total CGR25 SPOT										0.00	0	0
Total For CGR25										0.00	0	0
CGR27 On 25/11/2019 Spot Bond				100.00000	0.00000	102.13740				0.00	0	0
Total CGR27 SPOT										0.00	0	0
Total For CGR27										0.00	0	0
CGR28 On 08/02/2018 Spot Bond				100.00000	0.00000	99.84094				0.00	0	0
Total CGR28 SPOT										0.00	0	0
Total For CGR28										0.00	0	0
CGR29 On 08/02/2021 Spot Bond				100.00000	0.00000	99.79089				0.00	0	0
Total CGR29 SPOT										0.00	0	0
Total For CGR29										0.00	0	0
CGR31 On 27/06/2018 Spot Bond				100.00000	0.00000	100.91597				0.00	0	0
Total CGR31 SPOT										0.00	0	0
Total For CGR31										0.00	0	0
CGR32 On 21/07/2020 Spot Bond				100.00000	0.00000	100.39518				0.00	0	0
Total CGR32 SPOT										0.00	0	0
Total For CGR32										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	100.96768				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	101.00222				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CIG06 On 28/08/2018 Spot Bond				100.00000	0.00000	101.84174				0.00	0	0
Total CIG06 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 CIG06										0.00	0	0
CIG07 On 28/08/2020 Spot Bond				100.00000	0.00000	103.54593				0.00	0	0
Total CIG07 SPOT										0.00	0	0
Total For CIG07										0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	33.35392	100.00000	33.27312				0.00	0	0
Total CIG09U SPOT										0.00	0	0
Total For CIG09U										0.00	0	0
CIG10 On 29/07/2019 Spot Bond				100.00000	0.00000	100.02634				0.00	0	0
Total CIG10 SPOT										0.00	0	0
Total For CIG10										0.00	0	0
CIG11 On 29/07/2020 Spot Bond				100.00000	0.00000	100.02694				0.00	0	0
Total CIG11 SPOT										0.00	0	0
Total For CIG11										0.00	0	0
CIG12 On 29/07/2021 Spot Bond				100.00000	0.00000	100.02811				0.00	0	0
Total CIG12 SPOT										0.00	0	0
Total For CIG12										0.00	0	0
CLA1U On 21/11/2019 Spot Bond			100.00000	23.91020	100.00000	23.85228				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2019 Spot Bond			100.00000	23.91020	100.00000	23.85228				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	23.91020	100.00000	23.85228				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 21/11/2019 Spot Bond			100.00000	26.44224	100.00000	26.37819				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	100.86132	10.11000	100.83429				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	140.76026	3.14000	140.66478				0.00	0	0
Total CLN193 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 CLN193									0.00	0	0
CLN193 On 13/09/2021 Spot Bond			3.65000	99.11022	3.65000	137.27008			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0
CLN233 On 25/11/2020 Spot Bond			10.00000	110.13000	10.00000	110.10100			0.00	0	0
Total CLN230/JIBAR SPOT									0.00	0	0
Total For CLN230/JIBAR									0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	110.13000	10.00000	110.10100			0.00	0	0
Total CLN231/JIBAR SPOT									0.00	0	0
Total For CLN231/JIBAR									0.00	0	0
CLN242 On 24/02/2019 Spot Bond			13.50000	98.42007	13.50000	98.38456			0.00	0	0
Total CLN242 SPOT									0.00	0	0
Total For CLN242									0.00	0	0
CLN243 On 24/02/2018 Spot Bond			9.35000	104.09530	9.35000	104.06903			0.00	0	0
Total CLN243 SPOT									0.00	0	0
Total For CLN243									0.00	0	0
CLN262 On 26/03/2019 Spot Bond			9.01000	104.32143	9.01000	104.29644			0.00	0	0
Total CLN262 SPOT									0.00	0	0
Total For CLN262									0.00	0	0
CLN288 On 10/08/2017 Spot Bond				100.00000	0.00000	99.79559			0.00	0	0
Total CLN288 SPOT									0.00	0	0
Total For CLN288									0.00	0	0
CLN289 On 30/08/2017 Spot Bond				100.00000	0.00000	101.64245			0.00	0	0
Total CLN289 SPOT									0.00	0	0
Total For CLN289									0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	110.13000	10.00000	110.10100			0.00	0	0
Total CLN292/JIBAR SPOT									0.00	0	0
Total For CLN292/JIBAR									0.00	0	0
CLN296 On 20/12/2017 Spot Bond				100.00000	0.00000	101.22793			0.00	0	0
Total CLN296 SPOT									0.00	0	0
Total For CLN296									0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	154.95526			0.00	0	0
Total CLN301 SPOT									0.00	0	0
Total For CLN301									0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	101.40230			0.00	0	0
Total CLN302 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 CLN302										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	156.41166				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				100.00000	0.00000	154.57365				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	155.72905				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				100.00000	0.00000	102.16804				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			10.71500	97.39544	10.71500	97.36781				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			11.23500	98.87742	11.23500	98.84806				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 20/03/2023 Spot Bond				100.00000	0.00000	101.24493				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				100.00000	0.00000	102.12547				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 30/04/2018 Spot Bond				100.00000	0.00000	100.02559				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	102.22540	8.80500	102.20147				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 20/06/2018 Spot Bond				100.00000	0.00000	101.15993				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				100.00000	0.00000	101.17695				0.00	0	0
Total CLN326 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 CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				100.00000	0.00000	101.24258				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				100.00000	0.00000	101.34155				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				100.00000	0.00000	101.27677				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 20/09/2018 Spot Bond				100.00000	0.00000	133.74741				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 28/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN339 On 20/12/2018 Spot Bond				100.00000	0.00000	102.13412				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 20/12/2023 Spot Bond				100.00000	0.00000	101.32181				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN343 On 20/12/2018 Spot Bond				100.00000	0.00000	101.06107				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond				100.00000	0.00000	100.29952				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN346 On 28/10/2018 Spot Bond				100.00000	0.00000	100.08879				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 30/04/2018 Spot Bond				100.00000	0.00000	100.02371				0.00	0	0
Total CLN358 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 CLN358										0.00	0	0
CLN361 On 20/03/2019 Spot Bond				100.00000	0.00000	101.03614				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			9.89500	106.97655	9.89500	106.94848				0.00	0	1,626,000
Total CLN362 SPOT										0.00	0	1,626,000
Total For CLN362										0.00	0	1,626,000
CLN363 On 20/03/2024 Spot Bond				100.00000	0.00000	101.11268				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN364 On 06/08/2023 Spot Bond				100.00000	0.00000	99.83317				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN365 On 20/03/2024 Spot Bond			12.03500	108.95981	12.03500	108.92521				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN366 On 06/08/2023 Spot Bond				100.00000	0.00000	99.82674				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN367 On 06/08/2023 Spot Bond			12.06500	102.60791	12.06500	102.57471				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN369 On 06/08/2023 Spot Bond				100.00000	0.00000	98.10187				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN370 On 26/07/2022 Spot Bond				100.00000	0.00000	100.15575				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN371 On 20/03/2024 Spot Bond				100.00000	0.00000	83.44811				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	101.09846				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN373 On 20/09/2023 Spot Bond				100.00000	0.00000	101.11775				0.00	0	0
Total CLN373 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 CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				100.00000	0.00000	101.11791				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 20/03/2021 Spot Bond			9.18500	105.70920	9.18500	105.68340				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 20/06/2019 Spot Bond				100.00000	0.00000	97.79056				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	101.85362	10.98000	101.82405				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	104.00644	11.00000	103.97618				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond				100.00000	0.00000	101.23097				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 20/09/2024 Spot Bond			11.82500	105.37444	11.82500	105.34155				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				100.00000	0.00000	101.33072				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				100.00000	0.00000	101.11763				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				100.00000	0.00000	100.16436				0.00	0	100,000,000
Total CLN387 SPOT										0.00	0	100,000,000
Total For CLN387										0.00	0	100,000,000
CLN387 On 20/09/2019 Spot Bond				100.00000	0.00000	101.18027				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 20/12/2019 Spot Bond				100.00000	0.00000	96.40000				0.00	0	0
Total CLN393 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 CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				100.00000	0.00000	101.12343				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 02/03/2018 Spot Bond				100.00000	0.00000	101.49784				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN395 On 20/03/2020 Spot Bond				100.00000	0.00000	101.20302				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond				100.00000	0.00000	101.96429				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond				100.00000	0.00000	102.05736				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	102.04671				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.00000	0.00000	101.12332				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 21/02/2018 Spot Bond				100.00000	0.00000	102.22982				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN404 On 20/06/2020 Spot Bond				100.00000	0.00000	98.25000				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				100.00000	0.00000	101.12899				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 18/07/2020 Spot Bond				100.00000	0.00000	100.47257				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.00000	0.00000	101.23103				0.00	0	0
Total CLN410 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 CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond				100.00000	0.00000	101.23670				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				100.00000	0.00000	100.47443				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond				100.00000	0.00000	101.21970				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				100.00000	0.00000	101.43469				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				100.00000	0.00000	101.27633				0.00	0	100,000,000
Total CLN415 SPOT										0.00	0	100,000,000
Total For CLN415										0.00	0	100,000,000
CLN415 On 18/07/2020 Spot Bond				100.00000	0.00000	100.49858				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	101.46351	4.00000	115.66632				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN417 On 23/09/2020 Spot Bond				100.00000	0.00000	101.19230				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond				100.00000	0.00000	101.33297				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN419 On 18/04/2028 Spot Bond			7.01000	48.40354	7.01000	48.39456				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	101.34428				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN420 On 26/01/2021 Spot Bond				100.00000	0.00000	100.20301				0.00	0	0
Total CLN421 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 CLN421										0.00	0	0
CLN421 On 20/12/2020 Spot Bond				100.00000	0.00000	110.54730				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN422 On 20/12/2020 Spot Bond				100.00000	0.00000	106.51000				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN423 On 20/12/2020 Spot Bond				100.00000	0.00000	107.56110				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond				100.00000	0.00000	104.16849				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN425 On 20/12/2020 Spot Bond				100.00000	0.00000	107.33250				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN426 On 20/12/2018 Spot Bond				100.00000	0.00000	103.20610				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN427 On 15/11/2020 Spot Bond				100.00000	0.00000	102.12642				0.00	0	0
Total CLN428 SPOT										0.00	0	0
Total For CLN428										0.00	0	0
CLN428 On 20/12/2020 Spot Bond				100.00000	0.00000	101.57026				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN429 On 20/12/2020 Spot Bond				100.00000	0.00000	118.72054				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN430 On 20/12/2020 Spot Bond				100.00000	0.00000	116.14307				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond				100.00000	0.00000	115.25712				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond				100.00000	0.00000	121.52148				0.00	0	0
Total CLN433 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN433										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				100.00000	0.00000	119.54812				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				100.00000	0.00000	101.22540				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				100.00000	0.00000	101.17440				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN43 On 03/02/2021 Spot Bond				100.00000	0.00000	99.95012				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN44 On 20/03/2021 Spot Bond				100.00000	0.00000	120.69164				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN44 On 20/03/2021 Spot Bond				100.00000	0.00000	102.13216				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN44 On 23/05/2021 Spot Bond				100.00000	0.00000	101.97168				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN44 On 24/05/2021 Spot Bond			9.78500	106.98992	9.78500	106.96215				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN45 On 31/01/2022 Spot Bond			4.35000	136.75446	4.35000	136.72553				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN45 On 31/01/2025 Spot Bond			6.31500	98.36227	6.31500	98.33637				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN45 On 31/01/2025 Spot Bond			5.95500	100.76136	5.95500	100.73577				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN45 On 04/05/2021 Spot Bond				100.00000	0.00000	101.92604				0.00	0	0
Total CLN455 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 CLN455										0.00	0	0
CLN455 On 20/12/2021 Spot Bond				100.00000	0.00000	101.36935				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN456 On 17/11/2021 Spot Bond				100.00000	0.00000	102.01871				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN457 On 29/11/2021 Spot Bond				100.00000	0.00000	101.72916				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN458 On 29/11/2021 Spot Bond				100.00000	0.00000	101.71176				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				100.00000	0.00000	102.27109				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			10.35500	107.55479	10.35500	107.52480				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN462 On 23/02/2018 Spot Bond				100.00000	0.00000	101.76685				0.00	0	0
Total CLN463 SPOT										0.00	0	0
Total For CLN463										0.00	0	0
CLN463 On 13/03/2022 Spot Bond			9.64500	105.32107	9.64500	105.29411				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN464 On 14/03/2020 Spot Bond				100.00000	0.00000	101.22860				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN465 On 21/02/2024 Spot Bond				100.00000	0.00000	101.93009				0.00	0	0
Total CLN466 SPOT										0.00	0	0
Total For CLN466										0.00	0	0
CLN466 On 27/03/2020 Spot Bond				100.00000	0.00000	100.90178				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN467 On 28/03/2020 Spot Bond				100.00000	0.00000	100.90521				0.00	0	0
Total CLN468 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 CLN468										0.00	0	0
CLN468 On 28/03/2022 Spot Bond				100.00000	0.00000	100.94204				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				100.00000	0.00000	99.87036				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	0.00000	101.98413				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN471 On 19/11/2022 Spot Bond				100.00000	0.00000	102.19407				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN472 On 05/10/2022 Spot Bond				100.00000	0.00000	100.78657				0.00	0	0
Total CLN473 SPOT										0.00	0	0
Total For CLN473										0.00	0	0
CLN473 On 05/10/2022 Spot Bond			9.84500	102.88368	9.84500	102.84444				0.00	0	0
Total CLN474 SPOT										0.00	0	0
Total For CLN474										0.00	0	0
CLN474 On 23/06/2021 Spot Bond				100.00000	0.00000	101.87418				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN475 On 20/09/2020 Spot Bond				100.00000	0.00000	101.23670				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN476 On 29/11/2021 Spot Bond			100.00000	13.04676	100.00000	13.01394				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN477 On 05/10/2022 Spot Bond			9.70000	102.11414	9.70000	100.27830				0.00	0	0
Total CLN478 SPOT										0.00	0	0
Total For CLN478										0.00	0	0
CLN478 On 05/10/2022 Spot Bond				100.00000	0.00000	100.95493				0.00	0	0
Total CLN479 SPOT										0.00	0	0
Total For CLN479										0.00	0	0
CLN479 On 01/07/2022 Spot Bond			100.00000	19.16937	100.00000	19.10819				0.00	0	0
Total CLN480 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 CLN480									0.00	0	0
CLN48 On 07/06/2022 Spot Bond				100.00000	0.00000	101.18510			0.00	0	0
Total CLN481 SPOT									0.00	0	0
Total For CLN481									0.00	0	0
CLN48 On 20/05/2021 Spot Bond				100.00000	0.00000	100.88504			0.00	0	0
Total CLN482 SPOT									0.00	0	0
Total For CLN482									0.00	0	0
CLN48 On 20/05/2021 Spot Bond				100.00000	0.00000	100.89378			0.00	0	0
Total CLN483 SPOT									0.00	0	0
Total For CLN483									0.00	0	0
CLN48 On 02/12/2021 Spot Bond				100.00000	0.00000	100.72443			0.00	0	0
Total CLN484 SPOT									0.00	0	0
Total For CLN484									0.00	0	0
CLN48 On 02/12/2021 Spot Bond			9.28500	102.19108	9.28500	102.15996			0.00	0	0
Total CLN485 SPOT									0.00	0	0
Total For CLN485									0.00	0	0
CLN48 On 20/06/2022 Spot Bond				100.00000	0.00000	100.40512			0.00	0	0
Total CLN486 SPOT									0.00	0	0
Total For CLN486									0.00	0	0
CLN48 On 07/12/2021 Spot Bond			12.32500	101.62649	12.32500	101.67014			0.00	0	0
Total CLN487 SPOT									0.00	0	0
Total For CLN487									0.00	0	0
CLN48 On 28/07/2022 Spot Bond			100.00000	15.23179	100.00000	15.17451			0.00	0	9,900,000,000
Total CLN488 SPOT									0.00	0	9,900,000,000
Total For CLN488									0.00	0	9,900,000,000
CLN48 On 28/03/2020 Spot Bond			100.00000	18.52860	100.00000	8.83245		810,000,000,000,000.00	8,100,000,000	18,600,000,000	
Total CLN489 SPOT								10,000,000,000,000.00	8,100,000,000	18,600,000,000	
Total For CLN489								10,000,000,000,000.00	8,100,000,000	18,600,000,000	
CLN49 On 28/03/2022 Spot Bond			100.00000	12.40336	100.00000	1.57199		050,000,000,000,000.00	10,500,000,000	10,500,000,000	
Total CLN490 SPOT								50,000,000,000,000.00	10,500,000,000	10,500,000,000	
Total For CLN490								50,000,000,000,000.00	10,500,000,000	10,500,000,000	
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	212.10569			0.00	0	0
Total CLN55 SPOT									0.00	0	0
Total For CLN55									0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN61 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.91500	96.91638	8.91500	96.89329				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			8.54500	41.46272	8.54500	182.82276				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.54500	41.99705	8.54500	183.31900				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF11 On 20/03/2018 Spot Bond				100.00000	0.00000	101.05093				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				100.00000	0.00000	101.09519				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF13 On 20/06/2019 Spot Bond				100.00000	0.00000	101.52167				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF14 On 20/09/2019 Spot Bond				100.00000	0.00000	101.09514				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF15 On 20/06/2020 Spot Bond				100.00000	0.00000	101.13466				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	102.18801				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				100.00000	0.00000	100.46699				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			8.20000	102.04468	8.20000	102.02228				0.00	0	1,410,778,800
Total COJ04 SPOT										0.00	0	1,410,778,800
Total For COJ04										0.00	0	1,410,778,800
COJ05 On 05/06/2023 Spot Bond			9.00500	116.19830	9.00500	116.17035				0.00	0	1,000,000,000
Total COJ05 SPOT										0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For COJ05									0.00	0	1,000,000,000
COJ07 On 23/03/2021 Spot Bond			9.39500	108.03073	9.39500	108.00379			0.00	0	18,698,400
Total COJ07 SPOT									0.00	0	18,698,400
Total For COJ07									0.00	0	18,698,400
COJ08 On 22/06/2026 Spot Bond			10.51000	106.63149	10.51000	106.60164			0.00	0	136,501,500
Total COJ08 SPOT									0.00	0	136,501,500
Total For COJ08									0.00	0	136,501,500
COJG0 On 09/06/2024 Spot Bond			9.78500	103.41589	9.78500	103.38890			0.00	0	46,135,800
Total COJG01 SPOT									0.00	0	46,135,800
Total For COJG01									0.00	0	46,135,800
COT01 On 03/04/2023 Spot Bond			9.96000	99.37133	9.96000	99.34494			0.00	0	25,105,500
Total COT01 SPOT									0.00	0	25,105,500
Total For COT01									0.00	0	25,105,500
COT02 On 03/04/2028 Spot Bond			11.24000	96.96920	11.24000	96.94023			0.00	0	3,540,000,000
Total COT02 SPOT									0.00	0	3,540,000,000
Total For COT02									0.00	0	3,540,000,000
COT03 On 05/06/2028 Spot Bond			11.26000	90.36014	11.26000	90.33311			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.16000	99.92417	11.16000	100.14127			0.00	0	0
Total CPV01 SPOT									0.00	0	0
Total For CPV01									0.00	0	0
CS001 On 31/03/2018 Spot Bond				100.00000	0.00000	100.86000			0.00	0	0
Total CS001 SPOT									0.00	0	0
Total For CS001									0.00	0	0
CS002 On 17/12/2020 Spot Bond				100.00000	0.00000	101.09611			0.00	0	0
Total CS002 SPOT									0.00	0	0
Total For CS002									0.00	0	0
CS003 On 12/08/2021 Spot Bond				100.00000	0.00000	100.76291			0.00	0	0
Total CS003 SPOT									0.00	0	0
Total For CS003									0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	19.24048	100.00000	19.18040			0.00	0	0
Total CSA04U SPOT									0.00	0	0
Total For CSA04U									0.00	0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	18.07625	100.00000	18.01982			0.00	0	0
Total CSD04U 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 CSD04U										0.00	0	0
DEN38 On 10/06/2018 Spot Bond			100.00000	62.62145	100.00000	62.46975				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN40 On 10/06/2018 Spot Bond			100.00000	63.01436	100.00000	62.86171				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			7.83500	102.15812	7.83500	102.13647				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			6.86000	102.31469	6.86000	102.29567				0.00	0	0
Total DENG44/R203 SPOT										0.00	0	0
Total For DENG44/R203										0.00	0	0
DENG6 On 29/08/2017 Spot Bond				100.00000	0.00000	101.50587				0.00	0	0
Total DENG64 SPOT										0.00	0	0
Total For DENG64										0.00	0	0
DENG6 On 22/09/2017 Spot Bond				100.00000	0.00000	100.95738				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				100.00000	0.00000	101.50587				0.00	0	0
Total DENG67 SPOT										0.00	0	0
Total For DENG67										0.00	0	0
DENG6 On 29/08/2017 Spot Bond				100.00000	0.00000	101.50587				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				100.00000	0.00000	99.36873				0.00	0	0
Total DENG69 SPOT										0.00	0	0
Total For DENG69										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	100.62455				0.00	0	0
Total DLTB03 SPOT										0.00	0	0
Total For DLTB03										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	86.28246	100.00000	86.08365				0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	86.28246	100.00000	86.08365				0.00	0	0
Total DLTB03/JIBAR SPOT										0.00	0	0
Total For DLTB03/JIBAR										0.00	0	0
DNG60 On 04/08/2017 Spot Bond			100.00000	99.45504	100.00000	99.18478				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DNG60U SPOT									0.00	0	0
Total For DNG60U									0.00	0	0
DOL00: On 20/09/2018 Spot Bond				100.00000	0.00000	101.40686			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL00: On 24/01/2019 Spot Bond				100.00000	0.00000	100.30064			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL00: On 20/12/2019 Spot Bond				100.00000	0.00000	70.79506			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DOL01: On 20/12/2021 Spot Bond				100.00000	0.00000	100.75500			0.00	0	100,000,000
Total DOL012 SPOT									0.00	0	100,000,000
Total For DOL012									0.00	0	100,000,000
DV2021 On 18/06/2021 Spot Bond			8.95500	101.33317	8.95500	101.30891			0.00	0	12,272,100
Total DV2021 SPOT									0.00	0	12,272,100
Total For DV2021									0.00	0	12,272,100
DV22 On 07/02/2020 Spot Bond			8.45500	102.08387	8.45500	102.06052		32,746,215,000,000.00	3,873,000,000	3,946,058,700	
Total DV22 SPOT								12,746,215,000,000.00	3,873,000,000	3,946,058,700	
Total For DV22								12,746,215,000,000.00	3,873,000,000	3,946,058,700	
DV22/R On 07/02/2020 Spot Bond			100.00000	21.13621	100.00000	21.08892			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			9.41500	106.78673	9.41500	106.75961		45,719,240,000,000.00	4,856,000,000	2,628,082,500	
Total DV23 SPOT								15,719,240,000,000.00	4,856,000,000	2,628,082,500	
Total For DV23								15,719,240,000,000.00	4,856,000,000	2,628,082,500	
DV23/R On 27/02/2023 Spot Bond			100.00000	15.16686	100.00000	15.13293			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	15.16686	100.00000	15.13293			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			9.49500	105.34215	9.49500	105.31516			0.00	0	9,085,400
Total DV24 SPOT									0.00	0	9,085,400
Total For DV24									0.00	0	9,085,400
DV24/R On 18/02/2024 Spot Bond			9.69000	104.40742	9.69000	104.38013			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	104.40742	9.69000	104.38013			0.00	0	0
Total DV24/R2023 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/R2023									0.00	0	0
DV29 On 18/02/2029 Spot Bond			10.98000	98.91135	10.98000	98.88215			0.00	0	77,681,100
Total DV29 SPOT									0.00	0	77,681,100
Total For DV29									0.00	0	77,681,100
DV29/R On 18/02/2029 Spot Bond			10.10000	104.59350	10.10000	104.56503			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	104.59350	10.10000	104.56503			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVC02 On 24/08/2017 Spot Bond				100.00000	0.00000	101.52525			0.00	0	0
Total DVC027 SPOT									0.00	0	0
Total For DVC027									0.00	0	0
DVC02 On 19/02/2018 Spot Bond				100.00000	0.00000	101.75091			0.00	0	0
Total DVC028 SPOT									0.00	0	0
Total For DVC028									0.00	0	0
DVC25 On 29/08/2017 Spot Bond				100.00000	0.00000	101.51235			0.00	0	0
Total DVC25 SPOT									0.00	0	0
Total For DVC25									0.00	0	0
DVC26 On 29/11/2017 Spot Bond				100.00000	0.00000	101.49428			0.00	0	0
Total DVC26 SPOT									0.00	0	0
Total For DVC26									0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	100.76301			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				100.00000	0.00000	102.21028			0.00	0	0
Total DVF19 SPOT									0.00	0	0
Total For DVF19									0.00	0	0
DVF20 On 29/11/2019 Spot Bond				100.00000	0.00000	101.57264			0.00	0	0
Total DVF20 SPOT									0.00	0	0
Total For DVF20									0.00	0	0
DVF20 On 28/03/2020 Spot Bond				100.00000	0.00000	100.85479			0.00	0	0
Total DVF20B SPOT									0.00	0	0
Total For DVF20B									0.00	0	0
DVF21 On 29/11/2021 Spot Bond				100.00000	0.00000	101.62826			0.00	0	0
Total DVF21 SPOT									0.00	0	0
Total For DVF21									0.00	0	0
DVF22 On 28/03/2022 Spot Bond				100.00000	0.00000	100.99694			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DVF22 SPOT									0.00	0	0
Total For DVF22									0.00	0	0
E170 On 01/08/2020 Spot Bond			8.12500	114.08431	8.12500	114.05962			34,223,312,500.00	4,212,100	126,827,700
Total E170 SPOT									34,223,312,500.00	4,212,100	126,827,700
Total For E170									34,223,312,500.00	4,212,100	126,827,700
E170/R On 01/08/2020 Spot Bond			100.00000	21.14050	100.00000	21.09396			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			8.84500	105.52320	8.84500	105.49838			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			8.99500	106.51852	8.99500	106.49305			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			9.43500	106.28438	9.43500	106.25776			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			3.68000	103.54396	3.68000	103.52392			0.00	0	0
Total ECN32 SPOT									0.00	0	0
Total For ECN32									0.00	0	0
EFS00E On 23/10/2023 Spot Bond				100.00000	0.00000	100.12959			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	100.10341			0.00	0	0
Total EFS0A2 SPOT									0.00	0	0
Total For EFS0A2									0.00	0	0
EFS0CI On 28/10/2023 Spot Bond			100.00000	16.82702	100.00000	16.78625			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			3.22000	98.99884	3.22000	98.98089			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	115.06342	2.25000	115.04555			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			3.22000	126.87879	3.22000	126.85578			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EL28 SPOT									0.00	0	0
Total For EL28									0.00	0	0
EL29 On 19/11/2029 Spot Bond			3.23000	113.41871	3.23000	113.39814			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			3.25000	111.76703	3.25000	111.74666			0.00	0	0
Total EL30 SPOT									0.00	0	0
Total For EL30									0.00	0	0
EL31 On 02/06/2031 Spot Bond			3.32000	103.38477	3.32000	103.36570			0.00	0	500,000,000
Total EL31 SPOT									0.00	0	500,000,000
Total For EL31									0.00	0	500,000,000
EL36 On 31/01/2036 Spot Bond			3.21000	99.74881	3.21000	99.73075			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	115.06342	2.25000	115.04555			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			8.98500	104.18715	8.98500	104.16227			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			9.06500	109.17328	9.06500	109.14699			0.00	0	100,000,000
Total EMM02 SPOT									0.00	0	100,000,000
Total For EMM02									0.00	0	100,000,000
EMM03 On 04/05/2024 Spot Bond			10.31000	101.18322	10.31000	101.15558			0.00	0	0
Total EMM03 SPOT									0.00	0	0
Total For EMM03									0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.76500	91.78098	10.76500	95.80601			0.00	0	58,666,600
Total EMM04 SPOT									0.00	0	58,666,600
Total For EMM04									0.00	0	58,666,600
EMM05 On 17/04/2029 Spot Bond			11.03000	100.74930	11.03000	101.57322			341,930.00	31	2,640,071,531
Total EMM05 SPOT									341,930.00	31	2,640,071,531
Total For EMM05									341,930.00	31	2,640,071,531
EMM06 On 23/06/2025 Spot Bond			10.41000	100.25122	10.41000	100.57283			0.00	0	22,349,500
Total EMM06 SPOT									0.00	0	22,349,500
Total For EMM06									0.00	0	22,349,500
EMM07 On 10/07/2027 Spot Bond			10.26000	102.23973	10.26000	101.52767			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM07 SPOT										0.00	0	0
Total For EMM07										0.00	0	0
EMM07 On 17/07/2032 Spot Bond			11.05500	108.42095	11.05500	90.15495				0.00	0	0
Total EMM07P SPOT										0.00	0	0
Total For EMM07P										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	101.59808				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	100.11204				0.00	0	0
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF006 On 19/08/2018 Spot Bond				100.00000	0.00000	101.81091				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				100.00000	0.00000	101.51395				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF008 On 12/09/2019 Spot Bond				100.00000	0.00000	101.38628				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF009 On 30/03/2018 Spot Bond				100.00000	0.00000	100.81263				0.00	0	0
Total EPF009 SPOT										0.00	0	0
Total For EPF009										0.00	0	0
EPF010 On 07/11/2019 Spot Bond				100.00000	0.00000	99.86252				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF011 On 12/06/2020 Spot Bond				100.00000	0.00000	101.31274				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF01U On 01/09/2018 Spot Bond			100.00000	44.25866	100.00000	44.15143				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	24.35440	100.00000	24.29540				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPFC2 On 06/09/2017 Spot Bond				100.00000	0.00000	101.34697				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EPFC27 SPOT									0.00	0	0
Total For EPFC27									0.00	0	0
EPFC27 On 06/11/2017 Spot Bond				100.00000	0.00000	99.87275			0.00	0	0
Total EPFC29 SPOT									0.00	0	0
Total For EPFC29									0.00	0	0
EPFC29 On 02/03/2018 Spot Bond				100.00000	0.00000	101.43257			0.00	0	0
Total EPFC30 SPOT									0.00	0	0
Total For EPFC30									0.00	0	0
EPFC30 On 06/09/2017 Spot Bond				100.00000	0.00000	103.37562			0.00	0	0
Total EPFC31 SPOT									0.00	0	0
Total For EPFC31									0.00	0	0
EPFC31 On 03/11/2017 Spot Bond				100.00000	0.00000	99.95709			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	29.47395	100.00000	29.40256		8,000,000,000,000.00		80,000,000	80,000,000
Total EQS05 SPOT								8,000,000,000,000.00		80,000,000	80,000,000
Total For EQS05								8,000,000,000,000.00		80,000,000	80,000,000
EQS06 On 09/04/2020 Spot Bond				100.00000	0.00000	96.58359		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			12.08000	100.49844	12.08000	100.46624		0.00		0	35,000,000
Total EQS07 SPOT								0.00		0	35,000,000
Total For EQS07								0.00		0	35,000,000
EQS08 On 04/10/2018 Spot Bond				100.00000	0.00000	99.56771		0.00		0	0
Total EQS08A SPOT								0.00		0	0
Total For EQS08A								0.00		0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	41.81574	100.00000	41.71443		0.00		0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	41.90590	100.00000	41.80438		0.00		0	0
Total EQS08A/JIBAR SPOT								0.00		0	0
Total For EQS08A/JIBAR								0.00		0	0
EQS10 On 28/07/2022 Spot Bond			100.00000	11.90169	100.00000	11.84936		0.00		0	5,000,000,000
Total EQS10 SPOT								0.00		0	5,000,000,000
Total For EQS10								0.00		0	5,000,000,000
ERS3B On 17/08/2019 Spot Bond				100.00000	0.00000	101.93580		0.00		0	0
Total ERS3B4 SPOT								0.00		0	0
Total For ERS3B4								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ERS3B On 17/05/2019 Spot Bond				100.00000	0.00000	101.97966				0.00	0	0
Total ERS3B5 SPOT										0.00	0	0
Total For ERS3B5										0.00	0	0
ERS3C On 17/08/2019 Spot Bond				100.00000	0.00000	102.03941				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERS3C On 17/05/2019 Spot Bond				100.00000	0.00000	102.18609				0.00	0	0
Total ERS3C5 SPOT										0.00	0	0
Total For ERS3C5										0.00	0	0
ERSA1: On 25/11/2020 Spot Bond			10.00000	110.13000	10.00000	110.10100				0.00	0	0
Total ERS12/JIBAR SPOT										0.00	0	0
Total For ERS12/JIBAR										0.00	0	0
ERSA1: On 17/08/2017 Spot Bond				100.00000	0.00000	101.86344				0.00	0	0
Total ERS15 SPOT										0.00	0	0
Total For ERS15										0.00	0	0
ERSA1 On 17/08/2018 Spot Bond				100.00000	0.00000	101.73173				0.00	0	0
Total ERS17 SPOT										0.00	0	0
Total For ERS17										0.00	0	0
ERSA1: On 17/08/2017 Spot Bond				100.00000	0.00000	101.79085				0.00	0	0
Total ERS18 SPOT										0.00	0	0
Total For ERS18										0.00	0	0
ERSA2: On 17/08/2018 Spot Bond				100.00000	0.00000	102.06159				0.00	0	0
Total ERS20 SPOT										0.00	0	0
Total For ERS20										0.00	0	0
ERSA2 On 17/08/2020 Spot Bond				100.00000	0.00000	101.51022				0.00	0	0
Total ERS21 SPOT										0.00	0	0
Total For ERS21										0.00	0	0
ERSA2: On 17/05/2019 Spot Bond				100.00000	0.00000	102.32750				0.00	0	0
Total ERS22 SPOT										0.00	0	0
Total For ERS22										0.00	0	0
ERSA2 On 17/08/2019 Spot Bond				100.00000	0.00000	101.91508				0.00	0	0
Total ERS23 SPOT										0.00	0	0
Total For ERS23										0.00	0	0
ES18 On 20/04/2018 Spot Bond			7.95000	103.49387	7.95000	103.47182				0.00	0	41,104,329,000
Total ES18 SPOT										0.00	0	41,104,329,000
Total For ES18										0.00	0	41,104,329,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18/R On 20/04/2018 Spot Bond			9.25000	102.60274	9.25000	102.57739			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			8.85500	105.09948	8.85500	105.07474		72,170,906,500.00		8,150,300	3,258,460,300
Total ES23 SPOT								72,170,906,500.00		8,150,300	3,258,460,300
Total For ES23								72,170,906,500.00		8,150,300	3,258,460,300
ES23/R On 25/01/2023 Spot Bond			10.00000	100.21236	10.00000	100.18579		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			9.67000	92.07731	9.67000	92.05355		155,343,715,000.00		16,064,500	12,533,821,800
Total ES26 SPOT								155,343,715,000.00		16,064,500	12,533,821,800
Total For ES26								155,343,715,000.00		16,064,500	12,533,821,800
ES26/R On 02/04/2026 Spot Bond			7.85000	102.59985	7.85000	102.57826		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			10.77500	78.03962	10.73000	78.29390		184,318,227,500.00		17,106,100	59,330,590,900
Total ES33 SPOT								184,318,227,500.00		17,106,100	59,330,590,900
Total For ES33								184,318,227,500.00		17,106,100	59,330,590,900
ES33/R On 15/09/2033 Spot Bond			7.50000	102.84066	7.50000	102.82008		0.00		0	0
Total ES33/R209 SPOT								0.00		0	0
Total For ES33/R209								0.00		0	0
ES42 On 25/04/2042 Spot Bond			11.01500	81.04895	11.01500	81.02521		73,732,207,000.00		6,693,800	15,987,766,300
Total ES42 SPOT								73,732,207,000.00		6,693,800	15,987,766,300
Total For ES42								73,732,207,000.00		6,693,800	15,987,766,300
ES42/R On 25/04/2042 Spot Bond			8.50000	102.27721	8.50000	102.25394		0.00		0	0
Total ES42/R214 SPOT								0.00		0	0
Total For ES42/R214								0.00		0	0
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	100.35809		0.00		0	310,000,000
Total EXX02 SPOT								0.00		0	310,000,000
Total For EXX02								0.00		0	310,000,000
FBJ20Z On 20/03/2020 Spot Bond				100.00000	0.00000	101.10085		0.00		0	0
Total FBJ20Z SPOT								0.00		0	0
Total For FBJ20Z								0.00		0	0
FBJ22Z On 20/03/2022 Spot Bond				100.00000	0.00000	101.13473		0.00		0	0
Total FBJ22Z SPOT								0.00		0	0
Total For FBJ22Z								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIF01U On 01/11/2018 Spot Bond			100.00000	38.82419	100.00000	38.73013				0.00	0	0
Total FIF01U SPOT										0.00	0	0
Total For FIF01U										0.00	0	0
FIF02U On 01/11/2019 Spot Bond			100.00000	21.24624	100.00000	21.19477				0.00	0	0
Total FIF02U SPOT										0.00	0	0
Total For FIF02U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	14.14857	100.00000	14.11429				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	11.32877	100.00000	11.30133				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	14.54214	100.00000	14.50691				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	11.54167	100.00000	11.51371				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	101.78520				0.00	0	0
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFB06 On 25/08/2017 Spot Bond				100.00000	0.00000	101.66309				0.00	0	0
Total FIFB06 SPOT										0.00	0	0
Total For FIFB06										0.00	0	0
FIFB07 On 27/11/2017 Spot Bond				100.00000	0.00000	101.60677				0.00	0	0
Total FIFB07 SPOT										0.00	0	0
Total For FIFB07										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond				100.00000	0.00000	101.59219				0.00	0	200,000,000
Total FIFB08 SPOT										0.00	0	200,000,000
Total For FIFB08										0.00	0	200,000,000
FIFB09 On 27/06/2019 Spot Bond				100.00000	0.00000	100.92920				0.00	0	0
Total FIFB09 SPOT										0.00	0	0
Total For FIFB09										0.00	0	0
FIFB10 On 12/09/2019 Spot Bond				100.00000	0.00000	101.58490				0.00	0	0
Total FIFB10 SPOT										0.00	0	0
Total For FIFB10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIFB11 On 07/02/2020 Spot Bond				100.00000	0.00000	99.86295				0.00	0	0
Total FIFB11 SPOT										0.00	0	0
Total For FIFB11										0.00	0	0
FIFB12 On 13/08/2020 Spot Bond				100.00000	0.00000	101.97238				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	5.84848	100.00000	5.83691				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	13.26692	100.00000	13.23479				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	29.65803	100.00000	29.58618				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FRB05 On 21/12/2018 Spot Bond			8.88000	100.47389	8.88000	100.45004				0.00	0	367,596,800
Total FRB05 SPOT										0.00	0	367,596,800
Total For FRB05										0.00	0	367,596,800
FRB11 On 11/12/2017 Spot Bond				100.00000	0.00000	101.89819				0.00	0	0
Total FRB11 SPOT										0.00	0	0
Total For FRB11										0.00	0	0
FRB12 On 02/06/2019 Spot Bond				100.00000	0.00000	102.03192				0.00	0	0
Total FRB12 SPOT										0.00	0	0
Total For FRB12										0.00	0	0
FRB13 On 02/06/2021 Spot Bond				100.00000	0.00000	98.46112				0.00	0	0
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2021 Spot Bond			10.38500	100.44616	10.38500	100.41838				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2020 Spot Bond				100.00000	0.00000	103.40448				0.00	130,000,000	595,000,000
Total FRB15 SPOT										0.00	130,000,000	595,000,000
Total For FRB15										0.00	130,000,000	595,000,000
FRB16 On 08/07/2020 Spot Bond				100.00000	0.00000	101.59133				0.00	0	120,000,000
Total FRB16 SPOT										0.00	0	120,000,000
Total For FRB16										0.00	0	120,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB17 On 08/01/2022 Spot Bond				100.00000	0.00000	100.66472			0.00	5,000,000,000	2,500,000,000
Total FRB17 SPOT									0.00	5,000,000,000	2,500,000,000
Total For FRB17									0.00	5,000,000,000	2,500,000,000
FRB17/ On 08/01/2027 Spot Bond			100.00000	11.60597	100.00000	11.57785			0.00	0	0
Total FRB17/JIBAR SPOT									0.00	0	0
Total For FRB17/JIBAR									0.00	0	0
FRB18 On 13/04/2021 Spot Bond				100.00000	0.00000	102.62993			0.00	0	660,000,000
Total FRB18 SPOT									0.00	0	660,000,000
Total For FRB18									0.00	0	660,000,000
FRB19 On 14/04/2021 Spot Bond			11.08500	107.41095	11.08500	107.37929			0.00	0	0
Total FRB19 SPOT									0.00	0	0
Total For FRB19									0.00	0	0
FRB20 On 15/04/2021 Spot Bond				100.00000	0.00000	102.04708			0.00	0	0
Total FRB20 SPOT									0.00	0	0
Total For FRB20									0.00	0	0
FRB21 On 24/11/2021 Spot Bond				100.00000	0.00000	102.14164			0.00	0	0
Total FRB21 SPOT									0.00	0	0
Total For FRB21									0.00	0	0
FRB22 On 08/12/2022 Spot Bond				100.00000	0.00000	101.69681			0.00	0	490,000,000
Total FRB22 SPOT									0.00	0	490,000,000
Total For FRB22									0.00	0	490,000,000
FRBC2 On 21/12/2018 Spot Bond			9.89000	104.02193	9.89000	103.99451			0.00	0	17,014,400
Total FRBC21 SPOT									0.00	0	17,014,400
Total For FRBC21									0.00	0	17,014,400
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	103.35194			0.00	0	384,000,000
Total FRBC22 SPOT									0.00	0	384,000,000
Total For FRBC22									0.00	0	384,000,000
FRBI22 On 31/01/2022 Spot Bond			3.25000	143.17698	3.25000	143.15089			0.00	0	30,000,000
Total FRBI22 SPOT									0.00	0	30,000,000
Total For FRBI22									0.00	0	30,000,000
FRBI23 On 07/12/2023 Spot Bond			3.67000	111.11416	3.67000	276.32443		49,691,800,000,000.00		13,540,000,000	13,840,000,000
Total FRBI23 SPOT								19,691,800,000,000.00		13,540,000,000	13,840,000,000
Total For FRBI23								19,691,800,000,000.00		13,540,000,000	13,840,000,000
FRBI25 On 31/01/2025 Spot Bond			3.71500	110.30667	3.71500	117.23235			0.00	0	0
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI28 On 31/03/2028 Spot Bond			4.11000	87.94874	4.11000	159.36555			0.00	0	10,000,000
Total FRBI28 SPOT									0.00	0	10,000,000
Total For FRBI28									0.00	0	10,000,000
FRBI29 On 31/03/2029 Spot Bond			3.87000	81.13711	3.87000	82.05669			0.00	0	0
Total FRBI29 SPOT									0.00	0	0
Total For FRBI29									0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			4.36000	89.96445	4.36000	189.44094			0.00	0	10,000,000
Total FRBI33 SPOT									0.00	0	10,000,000
Total For FRBI33									0.00	0	10,000,000
FRBI46 On 31/03/2046 Spot Bond			4.37000	70.44784	4.37000	87.57599			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			4.41000	88.21598	4.41000	88.28543			0.00	0	0
Total FRBI50 SPOT									0.00	0	0
Total For FRBI50									0.00	0	0
FRBZ01 On 30/11/2020 Spot Bond			8.93000	75.22195	8.93000	76.00561			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			10.05000	49.99844	10.05000	50.54743			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			10.08000	49.33851	10.08000	49.86751			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC05U On 13/10/2017 Spot Bond			100.00000	85.41731	100.00000	85.22229			0.00	0	0
Total FRC05U SPOT									0.00	0	0
Total For FRC05U									0.00	0	0
FRC06U On 31/12/2017 Spot Bond			100.00000	88.25106	100.00000	88.04486			0.00	0	0
Total FRC06U SPOT									0.00	0	0
Total For FRC06U									0.00	0	0
FRC107 On 03/06/2021 Spot Bond				100.00000	0.00000	101.83941			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC134 On 20/09/2017 Spot Bond				100.00000	0.00000	101.53120			0.00	0	0
Total FRC134 SPOT									0.00	0	0
Total For FRC134									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	101.12011			0.00	0	0
Total FRC144 SPOT									0.00	0	0
Total For FRC144									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	102.48381			0.00	0	0
Total FRC145 SPOT									0.00	0	0
Total For FRC145									0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	101.21088			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	100.75582	5.76400	98.00000			0.00	0	0
Total FRC151 SPOT									0.00	0	0
Total For FRC151									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.22226			0.00	0	0
Total FRC152 SPOT									0.00	0	0
Total For FRC152									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.13262			0.00	0	0
Total FRC153 SPOT									0.00	0	0
Total For FRC153									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.16327			0.00	0	0
Total FRC154 SPOT									0.00	0	0
Total For FRC154									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.46347			0.00	0	0
Total FRC155 SPOT									0.00	0	0
Total For FRC155									0.00	0	0
FRC16: On 20/12/2017 Spot Bond				100.00000	0.00000	101.14624			0.00	0	0
Total FRC161 SPOT									0.00	0	0
Total For FRC161									0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.09185			0.00	0	0
Total FRC163 SPOT									0.00	0	0
Total For FRC163									0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.09299			0.00	0	0
Total FRC166 SPOT									0.00	0	0
Total For FRC166									0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.50344			0.00	0	0
Total FRC167 SPOT									0.00	0	0
Total For FRC167									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC168 On 20/06/2018 Spot Bond				100.00000	0.00000	101.10014			0.00	0	0
Total FRC168 SPOT									0.00	0	0
Total For FRC168									0.00	0	0
FRC169 On 31/01/2025 Spot Bond			4.41000	108.09529	4.41000	111.80983			0.00	0	0
Total FRC169 SPOT									0.00	0	0
Total For FRC169									0.00	0	0
FRC170 On 20/06/2018 Spot Bond				100.00000	0.00000	101.17468			0.00	0	0
Total FRC170 SPOT									0.00	0	0
Total For FRC170									0.00	0	0
FRC171 On 20/06/2018 Spot Bond				100.00000	0.00000	101.16208			0.00	0	0
Total FRC171 SPOT									0.00	0	0
Total For FRC171									0.00	0	0
FRC172 On 21/02/2018 Spot Bond				100.00000	0.00000	100.65882			0.00	0	0
Total FRC172 SPOT									0.00	0	0
Total For FRC172									0.00	0	0
FRC174 On 20/06/2018 Spot Bond				100.00000	0.00000	101.17468			0.00	0	0
Total FRC174 SPOT									0.00	0	0
Total For FRC174									0.00	0	0
FRC176 On 20/09/2018 Spot Bond				100.00000	0.00000	101.11784			0.00	0	0
Total FRC176 SPOT									0.00	0	0
Total For FRC176									0.00	0	0
FRC177 On 20/09/2018 Spot Bond				100.00000	0.00000	101.09627			0.00	0	0
Total FRC177 SPOT									0.00	0	0
Total For FRC177									0.00	0	0
FRC178 On 06/08/2023 Spot Bond				100.00000	0.00000	102.04867			0.00	0	0
Total FRC178 SPOT									0.00	0	0
Total For FRC178									0.00	0	0
FRC179 On 20/09/2020 Spot Bond				100.00000	0.00000	101.25029			0.00	0	0
Total FRC179 SPOT									0.00	0	0
Total For FRC179									0.00	0	0
FRC181 On 06/08/2023 Spot Bond				100.00000	0.00000	110.33991			0.00	0	0
Total FRC181 SPOT									0.00	0	0
Total For FRC181									0.00	0	0
FRC183 On 20/12/2018 Spot Bond				100.00000	0.00000	104.37244			0.00	0	0
Total FRC183 SPOT									0.00	0	0
Total For FRC183									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC181 On 20/12/2018 Spot Bond				100.00000	0.00000	101.40579				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC181 On 20/03/2019 Spot Bond				100.00000	0.00000	101.14091				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC181 On 20/03/2019 Spot Bond				100.00000	0.00000	101.16341				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC191 On 02/04/2019 Spot Bond				100.00000	0.00000	100.79308				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC191 On 25/11/2020 Spot Bond			10.00000	110.13000	10.00000	110.10100				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC191 On 20/06/2024 Spot Bond				100.00000	0.00000	101.21754				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC201 On 20/06/2019 Spot Bond				100.00000	0.00000	101.64418				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC201 On 20/09/2021 Spot Bond			100.00000	13.69261	100.00000	13.65944				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC201 On 20/09/2021 Spot Bond			100.00000	12.83551	100.00000	12.80442				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC201 On 07/10/2020 Spot Bond				100.00000	0.00000	103.32532				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC211 On 20/12/2019 Spot Bond			100.00000	24.52310	100.00000	24.46369				0.00	0	0
FRC211 On 20/12/2019 Spot Bond				100.00000	0.00000	101.19732				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC211 On 29/10/2017 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FRC211 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 FRC211										0.00	0	0
FRC21: On 07/05/2020 Spot Bond				100.00000	0.00000	102.17321				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	14.60780	100.00000	14.57241				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	100.84779	100.00000	100.57814		402,000,000,000,000.00		4,020,000,000	2,010,000,000	
Total FRC214 SPOT								12,000,000,000,000.00		4,020,000,000	2,010,000,000	
Total For FRC214								12,000,000,000,000.00		4,020,000,000	2,010,000,000	
FRC21: On 07/11/2019 Spot Bond			100.00000		0.00000	102.17317				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	100.84039	100.00000	100.57076				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000		0.00000	102.16853				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000		0.00000	102.07321				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC21: On 04/11/2019 Spot Bond			100.00000		0.00000	99.92956				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22: On 04/11/2017 Spot Bond			100.00000		0.00000	99.93349				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC22: On 31/01/2022 Spot Bond			3.76000	140.15698	3.76000	140.12954				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 20/05/2020 Spot Bond			100.00000		0.00000	101.84339				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC23: On 25/06/2018 Spot Bond			100.00000		0.00000	100.93063				0.00	0	0
Total FRC231 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 FRC231										0.00	0	0
FRC23: On 31/01/2022 Spot Bond			4.62000	135.22921	4.62000	135.19963				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23: On 20/12/2020 Spot Bond				100.00000	0.00000	101.67964				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC23: On 08/02/2020 Spot Bond				100.00000	0.00000	107.11896				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC23: On 19/10/2020 Spot Bond				100.00000	0.00000	115.30354				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC23: On 08/02/2020 Spot Bond				100.00000	0.00000	107.69657				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC23: On 19/10/2020 Spot Bond				100.00000	0.00000	116.08137				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC24: On 19/10/2020 Spot Bond				100.00000	0.00000	115.15260				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC24: On 08/02/2020 Spot Bond				100.00000	0.00000	106.90309				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC24: On 08/02/2020 Spot Bond				100.00000	0.00000	106.51993				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC24: On 19/10/2020 Spot Bond				100.00000	0.00000	100.75428				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC24: On 08/02/2020 Spot Bond				100.00000	0.00000	108.17016				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC24: On 19/10/2020 Spot Bond				100.00000	0.00000	100.74752				0.00	0	0
Total FRC245 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 FRC245										0.00	0	0
FRC245 On 19/10/2020 Spot Bond				100.00000	0.00000	100.61494				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC246 On 08/02/2020 Spot Bond				100.00000	0.00000	107.07861				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC247 On 08/02/2020 Spot Bond				100.00000	0.00000	96.12283				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC248 On 19/10/2020 Spot Bond				100.00000	0.00000	113.53228				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC249 On 19/10/2020 Spot Bond				100.00000	0.00000	94.70621				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC250 On 13/02/2022 Spot Bond				100.00000	0.00000	102.31270				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC251 On 14/03/2022 Spot Bond				100.00000	0.00000	101.11620				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC252 On 27/03/2020 Spot Bond				100.00000	0.00000	100.82955				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC254 On 05/10/2022 Spot Bond				100.00000	0.00000	100.17398				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC255 On 10/09/2017 Spot Bond				100.00000	0.00000	101.36457				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC46 On 28/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0
FRC61 On 31/01/2022 Spot Bond			4.28000	93.81900	4.28000	137.12437				0.00	0	0
Total FRC66 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 FRC66										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			4.34000	93.58519	4.34000	136.78243				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			4.32000	93.66305	4.32000	136.89630				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRD01 On 31/10/2020 Spot Bond				100.00000	0.00000	100.02982				0.00	0	0
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD01 On 22/12/2018 Spot Bond			100.00000	41.41100	100.00000	41.31068				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD15 On 31/12/2017 Spot Bond			100.00000	88.46457	100.00000	88.25788				0.00	0	0
Total FRD15U SPOT										0.00	0	0
Total For FRD15U										0.00	0	0
FRD17 On 15/02/2021 Spot Bond			100.00000	13.72492	100.00000	13.63341				0.00	0	0
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.09000	84.17711	4.09000	84.84110				0.00	0	60,000,000
Total FRI33 SPOT										0.00	0	60,000,000
Total For FRI33										0.00	0	60,000,000
FRI38 On 31/01/2038 Spot Bond			4.15000	97.56810	4.15000	97.54799				0.00	0	0
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	102.22746				0.00	0	0
Total FRJ18 SPOT										0.00	0	0
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.95881				0.00	0	10,000,000
Total FRJ19 SPOT										0.00	0	10,000,000
Total For FRJ19										0.00	0	10,000,000
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	100.45315				0.00	0	0
Total FRJ20 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 FRJ20									0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	100.37833			0.00	0	40,000,000
Total FRJ21 SPOT									0.00	0	40,000,000
Total For FRJ21									0.00	0	40,000,000
FRJ22 On 07/03/2022 Spot Bond				100.00000	0.00000	101.64170			0.00	0	0
Total FRJ22 SPOT									0.00	0	0
Total For FRJ22									0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	102.43519			0.00	230,000,000	420,000,000
Total FRJ25 SPOT									0.00	230,000,000	420,000,000
Total For FRJ25									0.00	230,000,000	420,000,000
FRJ27 On 25/01/2027 Spot Bond				100.00000	0.00000	100.39242			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	7.28927	100.00000	7.27544			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	7.28927	100.00000	7.27544			0.00	0	0
Total FRS02U SPOT									0.00	0	0
Total For FRS02U									0.00	0	0
FRS100 On 15/01/2024 Spot Bond			2.74800	83.94702	2.74800	105.44050			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS101 On 31/01/2038 Spot Bond			3.07000	106.62348	3.07000	115.55435			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS102 On 23/01/2024 Spot Bond				100.00000	0.00000	100.18364			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS103 On 23/01/2024 Spot Bond				100.00000	0.00000	100.18364			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS104 On 31/01/2038 Spot Bond			3.21000	104.10771	3.21000	113.00742			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS109 On 07/12/2033 Spot Bond			3.37000	213.82771	3.37000	213.78796			0.00	0	0
Total FRS109 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 FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			4.16500	97.34292	4.16500	97.32281				0.00	0	130,000,000
Total FRS110 SPOT										0.00	0	130,000,000
Total For FRS110										0.00	0	130,000,000
FRS111 On 07/12/2033 Spot Bond			3.40000	213.03549	3.40000	212.99571				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS113 On 29/04/2019 Spot Bond				100.00000	0.00000	100.02797				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			3.66500	117.65641	3.66500	117.63369				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			3.37500	110.11175	3.37500	110.09132				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS116 On 31/01/2038 Spot Bond			3.37500	110.11175	3.37500	110.09132				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			3.52000	116.29289	3.52000	209.86233				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			3.57000	208.61327	3.57000	208.57338				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			3.19500	106.37411	3.19500	106.35490				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			3.60000	207.84456	3.60000	207.80466				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			4.28500	95.56401	4.28500	95.54397				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS125 On 31/03/2028 Spot Bond			3.86500	162.95354	3.86500	162.92109				0.00	0	0
Total FRS126 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 FRS126										0.00	0	0
FRS126 On 31/01/2038 Spot Bond			4.10000	85.82945	4.10000	98.30319				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS127 On 31/03/2028 Spot Bond			3.84000	103.77741	3.84000	163.28904				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 11/08/2017 Spot Bond			100.00000	101.79011	100.00000	101.51866				0.00	0	0
Total FRS130 SPOT										0.00	0	0
Total For FRS130										0.00	0	0
FRS130 On 31/03/2028 Spot Bond			3.90000	162.44007	3.90000	162.40757				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS131 On 07/12/2033 Spot Bond			4.11000	195.29275	4.11000	195.25258				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS132 On 24/03/2020 Spot Bond			100.00000		0.00000	101.10308				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS133 On 31/01/2038 Spot Bond			4.03000	86.46591	4.03000	99.37245				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			4.28500	83.08466	4.28500	95.54397				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.81000	102.84631	3.81000	102.82604				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			3.71000	165.25014	3.71000	165.21793				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			3.88000	200.83469	3.88000	200.79461				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS138 On 31/03/2028 Spot Bond			3.84000	163.32146	3.84000	163.28904				0.00	0	0
Total FRS142 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 FRS142										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			3.84000	163.32146	3.84000	163.28904				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			4.13000	95.40332	4.13000	159.07931				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			3.96500	115.27174	3.96500	115.24855				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			3.46000	141.92446	3.46000	141.89781				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS147 On 06/05/2021 Spot Bond				100.00000	0.00000	106.57700				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			4.19000	158.25699	4.19000	158.22410				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			4.23000	157.68988	4.23000	157.65692				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			3.93500	115.50775	3.93500	115.48460				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			4.20000	158.11499	4.20000	158.08209				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			4.24000	157.54847	4.24000	157.51550				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS153 On 19/05/2019 Spot Bond				100.00000	0.00000	106.72144				0.00	0	0
Total FRS157 SPOT										0.00	0	0
Total For FRS157										0.00	0	0
FRS157 On 20/06/2022 Spot Bond				100.00000	0.00000	160.66384				0.00	0	0
Total FRS158 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 FRS158										0.00	0	0
FRS158 On 06/06/2023 Spot Bond				100.00000	0.00000	74.98955				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS160 On 06/06/2024 Spot Bond				100.00000	0.00000	105.54845				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS161 On 06/06/2025 Spot Bond				100.00000	0.00000	102.91216				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS162 On 20/06/2022 Spot Bond				100.00000	0.00000	90.72724				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS163 On 06/06/2023 Spot Bond				100.00000	0.00000	89.01501				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS164 On 06/06/2024 Spot Bond				100.00000	0.00000	89.60642				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS165 On 06/06/2025 Spot Bond				100.00000	0.00000	88.63634				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.08000	114.69236	3.08000	285.22740				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			2.97000	115.37456	2.97000	286.92482				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			3.69000	110.99522	3.69000	276.02849				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			3.42000	97.24534	3.42000	142.13552				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	100.02305				0.00	0	1,396,500
Total FRS49 SPOT										0.00	0	1,396,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS49										0.00	0	1,396,500
FRS51 On 31/01/2022 Spot Bond			2.95000	99.17872	2.95000	144.96322				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	99.93103				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			3.05000	82.01980	3.05000	111.23573				0.00	0	0
Total FRS64 SPOT										0.00	0	0
Total For FRS64										0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.89000	89.16348	2.89000	116.44349				0.00	0	0
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			3.12500	92.54560	3.12500	122.06759				0.00	0	0
Total FRS85 SPOT										0.00	0	0
Total For FRS85										0.00	0	0
FRS86 On 23/04/2018 Spot Bond				100.00000	0.00000	99.70975				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			3.15500	92.35524	3.15500	121.81640				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			3.88000	109.87277	3.88000	273.23575				0.00	0	0
Total FRS90 SPOT										0.00	0	0
Total For FRS90										0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	102.09327				0.00	0	0
Total FRS94 SPOT										0.00	0	0
Total For FRS94										0.00	0	0
FRS96 On 27/08/2018 Spot Bond				100.00000	0.00000	101.63295				0.00	0	0
Total FRS96 SPOT										0.00	0	0
Total For FRS96										0.00	0	0
FRX17 On 15/09/2017 Spot Bond			6.92000	103.38755	6.92000	103.36812				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			7.56000	105.09934	7.56000	105.07804				0.00	0	1,807,300
Total FRX18 SPOT										0.00	0	1,807,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRX18									0.00	0	1,807,300
FRX19 On 15/11/2019 Spot Bond			7.88500	104.20157	7.88500	104.17967			0.00	0	9,224,900
Total FRX19 SPOT									0.00	0	9,224,900
Total For FRX19									0.00	0	9,224,900
FRX20 On 01/10/2020 Spot Bond			8.15500	104.55160	8.15500	104.52877			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			8.91500	98.21824	8.91500	98.19496		100,115,450,000,000.00	11,230,000,000	6,430,000,000	
Total FRX23 SPOT								10,115,450,000,000.00	11,230,000,000	6,430,000,000	
Total For FRX23								10,115,450,000,000.00	11,230,000,000	6,430,000,000	
FRX24 On 10/12/2024 Spot Bond			9.26000	109.35400	9.26000	109.32696			0.00	0	360,524,600
Total FRX24 SPOT									0.00	0	360,524,600
Total For FRX24									0.00	0	360,524,600
FRX26 On 01/10/2026 Spot Bond			9.77000	101.55705	9.77000	101.53058			0.00	0	1,830,000,000
Total FRX26 SPOT									0.00	0	1,830,000,000
Total For FRX26									0.00	0	1,830,000,000
FRX27 On 07/03/2027 Spot Bond			9.77000	106.65695	9.77000	106.62930			0.00	0	200,000,000
Total FRX27 SPOT									0.00	0	200,000,000
Total For FRX27									0.00	0	200,000,000
FRX30 On 31/01/2030 Spot Bond			10.13000	97.39180	10.13000	97.36565		13,979,400,000,000.00	1,380,000,000	690,000,000	
Total FRX30 SPOT								13,979,400,000,000.00	1,380,000,000	690,000,000	
Total For FRX30								13,979,400,000,000.00	1,380,000,000	690,000,000	
FRX31 On 21/02/2031 Spot Bond			10.24000	98.88063	10.24000	98.85336			0.00	0	630,000,000
Total FRX31 SPOT									0.00	0	630,000,000
Total For FRX31									0.00	0	630,000,000
FRX32 On 31/03/2032 Spot Bond			10.15500	103.37287	10.15500	106.25995			0.00	0	100,000,000
Total FRX32 SPOT									0.00	0	100,000,000
Total For FRX32									0.00	0	100,000,000
FRX45 On 14/04/2045 Spot Bond			10.85500	77.48494	10.85500	77.46256			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS1A5 On 20/09/2018 Spot Bond				100.00000	0.00000	101.14597			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0
FS1B1 On 20/09/2018 Spot Bond				100.00000	0.00000	101.35244			0.00	0	0
Total FS1B1 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 FS1B1									0.00	0	0
FS1C1 On 20/09/2018 Spot Bond				100.00000	0.00000	101.11784			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0
FS1D1 On 20/09/2018 Spot Bond				100.00000	0.00000	101.26531			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0
FS2A4 On 20/11/2018 Spot Bond				100.00000	0.00000	101.59808			0.00	0	0
Total FS2A4 SPOT									0.00	0	0
Total For FS2A4									0.00	0	0
FS2A5 On 20/02/2019 Spot Bond				100.00000	0.00000	101.62573			0.00	0	0
Total FS2A5 SPOT									0.00	0	0
Total For FS2A5									0.00	0	0
FS2B1 On 20/02/2019 Spot Bond				100.00000	0.00000	101.75620			0.00	0	0
Total FS2B1 SPOT									0.00	0	0
Total For FS2B1									0.00	0	0
FS2C1 On 20/02/2019 Spot Bond				100.00000	0.00000	101.80459			0.00	0	0
Total FS2C1 SPOT									0.00	0	0
Total For FS2C1									0.00	0	0
FS2D1 On 20/02/2019 Spot Bond				100.00000	0.00000	102.01740			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	10.27872	100.00000	10.25382			0.00	0	0
Total FS3A3U SPOT									0.00	0	0
Total For FS3A3U									0.00	0	0
FS3A4L On 20/02/2020 Spot Bond			100.00000	10.27872	100.00000	10.25382			0.00	0	0
Total FS3A4U SPOT									0.00	0	0
Total For FS3A4U									0.00	0	0
FS3A5L On 20/02/2020 Spot Bond			100.00000	10.27872	100.00000	10.25382			0.00	0	0
Total FS3A5U SPOT									0.00	0	0
Total For FS3A5U									0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	10.27872	100.00000	10.25382			0.00	0	0
Total FS3B1U SPOT									0.00	0	0
Total For FS3B1U									0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	10.27872	100.00000	10.25382			0.00	0	0
Total FS3C1U 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 FS3C1U										0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	20.01366	100.00000	19.96518				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A3L On 20/03/2020 Spot Bond			100.00000	9.53421	100.00000	9.51111				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	16.89807	100.00000	16.85714				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	16.99953	100.00000	16.95835				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	17.20245	100.00000	17.16078				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	17.45610	100.00000	17.41381				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	17.76048	100.00000	17.71745				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	28.16159	100.00000	28.09337				0.00	0	0
Total FS5A1U SPOT										0.00	0	0
Total For FS5A1U										0.00	0	0
FS5A2L On 20/04/2021 Spot Bond			100.00000	11.73832	100.00000	11.70988				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	9.16761	100.00000	9.14540				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	12.28596	100.00000	12.25619				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	12.38553	100.00000	12.35553				0.00	0	0
Total FS5A5U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	12.58468	100.00000	12.55419				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	12.83361	100.00000	12.80252				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	13.13232	100.00000	13.10051				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	14.62591	100.00000	14.59047				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond				100.00000	0.00000	100.45085				0.00	0	0
Total GBL02 SPOT										0.00	0	0
Total For GBL02										0.00	0	0
GH31A On 25/02/2018 Spot Bond				100.00000	0.00000	101.78586				0.00	0	0
Total GH31A1 SPOT										0.00	0	0
Total For GH31A1										0.00	0	0
GH31A On 25/02/2020 Spot Bond				100.00000	0.00000	101.66567				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2020 Spot Bond				100.00000	0.00000	101.68417				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2020 Spot Bond				100.00000	0.00000	101.80446				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2020 Spot Bond				100.00000	0.00000	101.95242				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2020 Spot Bond				100.00000	0.00000	102.04485				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	13.42633	100.00000	13.39381				0.00	0	0
Total GH41U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GH41U										0.00	0	0
GPT41 On 06/09/2017 Spot Bond				100.00000	0.00000	101.19027				0.00	0	0
Total GPT41 SPOT										0.00	0	0
Total For GPT41										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	22.78984	100.00000	22.73463				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	92.55268	100.00000	92.32472				0.00	0	0
Total GRB02U SPOT										0.00	0	0
Total For GRB02U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	31.14251	100.00000	31.06706				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	18.84623	100.00000	18.80057				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	31.80181	100.00000	31.72477				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	19.12375	100.00000	19.07742				0.00	0	0
Total GRB06U SPOT										0.00	0	0
Total For GRB06U										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	4.42362	100.00000	4.41522				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	99.45504	100.00000	99.72678				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	66.72761	100.00000	70.64357				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	44.64237	100.00000	44.54330				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	35.38893	100.00000	35.32178				0.00	0	0
Total GRB13U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB13U										0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	29.69553	100.00000	29.66256				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	17.69446	100.00000	17.66089				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	13.19801	100.00000	13.18336				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	8.88090	100.00000	8.86405				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	5.87230	100.00000	5.86578				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	4.42362	100.00000	4.41522				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	17.12103	100.00000	17.06847				0.00	0	0
Total GRB20U SPOT										0.00	0	0
Total For GRB20U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	12.32544	100.00000	12.28761				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	9.84339	100.00000	9.81318				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	11.04494	100.00000	11.01046				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.26616				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				100.00000	0.00000	100.17233				0.00	0	0
Total GRH1B 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 GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.18169				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2017 Spot Bond			100.00000	82.32315	100.00000	82.14021				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	101.53257				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	101.82374				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	101.52685				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT09 On 15/10/2018 Spot Bond				100.00000	0.00000	101.08397				0.00	0	0
Total GRT09 SPOT										0.00	0	0
Total For GRT09										0.00	0	0
GRT10 On 13/05/2019 Spot Bond				100.00000	0.00000	101.91925				0.00	0	0
Total GRT10 SPOT										0.00	0	0
Total For GRT10										0.00	0	0
GRT11 On 13/05/2021 Spot Bond				100.00000	0.00000	101.93616				0.00	440,000,000	440,000,000
Total GRT11 SPOT										0.00	440,000,000	440,000,000
Total For GRT11										0.00	440,000,000	440,000,000
GRT12 On 24/06/2020 Spot Bond				100.00000	0.00000	101.25922				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond				100.00000	0.00000	100.42182				0.00	0	0
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond				100.00000	0.00000	101.22553				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT15 On 15/04/2020 Spot Bond				100.00000	0.00000	100.54285				0.00	0	0
Total GRT15 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 GRT15										0.00	0	0
GRT16 On 17/10/2021 Spot Bond				100.00000	0.00000	100.43177				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			9.36500	106.57221	9.36500	106.54556				0.00	0	0
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0
GRT18 On 13/03/2020 Spot Bond				100.00000	0.00000	101.21234				0.00	0	0
Total GRT18 SPOT										0.00	0	0
Total For GRT18										0.00	0	0
GRT19 On 14/03/2022 Spot Bond				100.00000	0.00000	101.41797				0.00	0	0
Total GRT19 SPOT										0.00	0	0
Total For GRT19										0.00	0	0
GRT20 On 03/04/2024 Spot Bond				100.00000	0.00000	100.78746				0.00	0	0
Total GRT20 SPOT										0.00	0	0
Total For GRT20										0.00	0	0
GRT21 On 03/04/2024 Spot Bond			10.06000	99.18168	10.06000	101.84204				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	0.00009	100.00000	0.00009				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
HC1M1 On 31/10/2017 Spot Bond				100.00000	0.00000	117.38493				0.00	0	0
Total HC1M1 SPOT										0.00	0	0
Total For HC1M1										0.00	0	0
HC1M2 On 31/10/2017 Spot Bond				100.00000	0.00000	112.50000				0.00	0	0
Total HC1M2 SPOT										0.00	0	0
Total For HC1M2										0.00	0	0
HC1M3 On 31/10/2017 Spot Bond				100.00000	0.00000	102.36168				0.00	0	0
Total HC1M3 SPOT										0.00	0	0
Total For HC1M3										0.00	0	0
HC2T1 On 05/10/2017 Spot Bond				100.00000	0.00000	100.69956				0.00	0	0
Total HC2T1 SPOT										0.00	0	0
Total For HC2T1										0.00	0	0
HC4T1 On 15/12/2017 Spot Bond				100.00000	0.00000	101.14558				0.00	0	0
Total HC4T1 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 HC4T1										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	23.85853	100.00000	23.80072				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	101.22624				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	99.97811				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	99.67512				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILB05 On 11/07/2019 Spot Bond				100.00000	0.00000	100.57745				0.00	0	0
Total HILB05 SPOT										0.00	0	0
Total For HILB05										0.00	0	0
HILB06 On 11/07/2020 Spot Bond				100.00000	0.00000	100.58284				0.00	0	0
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond				100.00000	0.00000	100.58911				0.00	0	0
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	9.47432	100.00000	9.45137				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	9.47432	100.00000	9.45137				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	10.17263	100.00000	10.14799				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	10.17263	100.00000	10.14799				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	11.02612	100.00000	10.99941				0.00	0	0
Total HM1E4U 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 HM1E4U										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	110.13000	10.00000	110.10100				0.00	0	0
Total HPF04/JIBAR SPOT										0.00	0	0
Total For HPF04/JIBAR										0.00	0	0
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	101.99805				0.00	0	0
Total HPF06 SPOT										0.00	0	0
Total For HPF06										0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.00000	0.00000	101.92450				0.00	0	0
Total HPF07 SPOT										0.00	0	0
Total For HPF07										0.00	0	0
HPF08 On 15/04/2019 Spot Bond				100.00000	0.00000	100.48308				0.00	0	0
Total HPF08 SPOT										0.00	0	0
Total For HPF08										0.00	0	0
HPF09 On 15/04/2019 Spot Bond				100.00000	0.00000	100.43943				0.00	0	0
Total HPF09 SPOT										0.00	0	0
Total For HPF09										0.00	0	0
HPF10 On 17/02/2018 Spot Bond				100.00000	0.00000	101.80100				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			8.16500	104.18856	8.16500	104.16591				0.00	0	12,983,086,500
Total HWAY20 SPOT										0.00	0	12,983,086,500
Total For HWAY20										0.00	0	12,983,086,500
HWAY2 On 31/07/2020 Spot Bond			100.00000	17.75124	100.00000	17.71217				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			3.12000	114.44548	3.12000	284.61314				0.00	0	13,500,000,000
Total HWAY23 SPOT										0.00	0	13,500,000,000
Total For HWAY23										0.00	0	13,500,000,000
HWAY2 On 07/12/2024 Spot Bond			2.83000	118.43711	2.83000	294.54216				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			3.17000	89.70457	3.17000	99.31557				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			10.61000	89.44298	10.61000	89.41786				0.00	0	9,304,427,700
Total HWAY34 SPOT										0.00	0	9,304,427,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWAY34									0.00	0	9,304,427,700
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.29095	100.00000	9.27050			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			10.58000	89.44451	10.58000	89.41946			0.00	0	5,330,400,000
Total HWAY35 SPOT									0.00	0	5,330,400,000
Total For HWAY35									0.00	0	5,330,400,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.29089	100.00000	9.27045			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF08 On 15/07/2019 Spot Bond				100.00000	0.00000	100.42029			0.00	0	0
Total HWF08 SPOT									0.00	0	0
Total For HWF08									0.00	0	0
HWF09 On 19/09/2019 Spot Bond				100.00000	0.00000	101.13477			0.00	0	0
Total HWF09 SPOT									0.00	0	0
Total For HWF09									0.00	0	0
HWF10 On 30/09/2019 Spot Bond			100.00000	22.88592	100.00000	22.83047			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	110.13000	10.00000	110.10100			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			2.51500	127.32332	2.51500	127.30265		1,073,445,006,500.00		426,817,100	54,922,810,000
Total I2025 SPOT								1,073,445,006,500.00		426,817,100	54,922,810,000
Total For I2025								1,073,445,006,500.00		426,817,100	54,922,810,000
I2029 On 31/03/2029 Spot Bond			2.54000	99.13332	2.54000	99.11711		33,049,154,628,000.00		13,011,478,200	24,895,236,200
Total I2029 SPOT								33,049,154,628,000.00		13,011,478,200	24,895,236,200
Total For I2029								33,049,154,628,000.00		13,011,478,200	24,895,236,200
I2033 On 28/02/2033 Spot Bond			2.54000	103.77871	2.54000	103.76179		46,027,479,192,000.00		18,121,054,800	83,016,933,300
Total I2033 SPOT								46,027,479,192,000.00		18,121,054,800	83,016,933,300
Total For I2033								46,027,479,192,000.00		18,121,054,800	83,016,933,300
I2038 On 31/01/2038 Spot Bond			2.45000	127.70828	2.45000	127.68776		594,835,010,000.00		242,789,800	153,857,642,400
Total I2038 SPOT								594,835,010,000.00		242,789,800	153,857,642,400
Total For I2038								594,835,010,000.00		242,789,800	153,857,642,400
I2046 On 31/03/2046 Spot Bond			2.53000	124.63355	2.53000	124.61322		145,281,607,559,000.00		57,423,560,300	133,261,575,900
Total I2046 SPOT								145,281,607,559,000.00		57,423,560,300	133,261,575,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2046									15,281,607,559,000.00	57,423,560,300	133,261,575,900
I2050 On 31/12/2050 Spot Bond			2.56000	130.32752	2.56000	130.30619			1,329,572,096,000.00	519,364,100	68,007,778,333
Total I2050 SPOT									1,329,572,096,000.00	519,364,100	68,007,778,333
Total For I2050									1,329,572,096,000.00	519,364,100	68,007,778,333
IB105U On 20/10/2017 Spot Bond			100.00000	82.20721	100.00000	82.02247			0.00	0	0
Total IB105U SPOT									0.00	0	0
Total For IB105U									0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	11.44075	100.00000	11.40503			0.00	0	0
Total IBL02U SPOT									0.00	0	0
Total For IBL02U									0.00	0	0
IBL100 On 24/05/2020 Spot Bond				100.00000	0.00000	101.68179			0.00	0	0
Total IBL100 SPOT									0.00	0	0
Total For IBL100									0.00	0	0
IBL101 On 24/05/2022 Spot Bond			8.84000	102.60793	8.84000	102.58382			0.00	0	0
Total IBL101 SPOT									0.00	0	0
Total For IBL101									0.00	0	0
IBL102 On 24/05/2022 Spot Bond				100.00000	0.00000	101.71942			0.00	0	0
Total IBL102 SPOT									0.00	0	0
Total For IBL102									0.00	0	0
IBL103 On 08/06/2018 Spot Bond				100.00000	0.00000	101.23185			0.00	0	0
Total IBL103 SPOT									0.00	0	0
Total For IBL103									0.00	0	0
IBL104 On 17/07/2018 Spot Bond			8.70500	100.74370	8.70500	100.35163			0.00	0	0
Total IBL104 SPOT									0.00	0	0
Total For IBL104									0.00	0	0
IBL22 On 15/03/2018 Spot Bond			8.06000	104.92659	8.06000	104.90406			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			3.02000	98.88798	3.02000	144.53798			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			8.18000	103.27430	8.18000	103.25169			0.00	0	0
Total IBL39 SPOT									0.00	0	0
Total For IBL39									0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	110.13000	10.00000	110.10100			0.00	0	0
Total IBL43/JIBAR SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL43/JIBAR									0.00	0	0
IBL45 On 21/12/2018 Spot Bond			8.51000	100.24994	8.51000	100.22711			0.00	0	4,877,900
Total IBL45 SPOT									0.00	0	4,877,900
Total For IBL45									0.00	0	4,877,900
IBL46 On 15/01/2020 Spot Bond			8.86500	96.85849	8.86500	96.83567			0.00	0	9,620,100
Total IBL46 SPOT									0.00	0	9,620,100
Total For IBL46									0.00	0	9,620,100
IBL49 On 02/04/2018 Spot Bond			8.37000	101.77045	8.37000	101.74765			0.00	0	5,146,400
Total IBL49 SPOT									0.00	0	5,146,400
Total For IBL49									0.00	0	5,146,400
IBL49/F On 02/04/2018 Spot Bond			7.34000	102.42709	7.34000	102.40691			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			8.85500	100.63332	8.85500	100.60924			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	100.02107			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			8.29000	99.87469	8.29000	99.85264			0.00	0	0
Total IBL55 SPOT									0.00	0	0
Total For IBL55									0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	100.02295			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			8.25000	105.57962	8.25000	105.55604			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			9.52500	108.18777	9.52500	108.15996			0.00	0	350,000,000
Total IBL60 SPOT									0.00	0	350,000,000
Total For IBL60									0.00	0	350,000,000
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	100.64098			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				100.00000	0.00000	100.00000			0.00	0	0
Total IBL63 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 IBL63										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	99.56654				0.00	0	100,000,000
Total IBL64 SPOT										0.00	0	100,000,000
Total For IBL64										0.00	0	100,000,000
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	100.02168				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL66 On 12/03/2018 Spot Bond				100.00000	0.00000	101.31814				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			3.75000	140.21548	3.75000	140.18807				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL68 On 29/06/2018 Spot Bond				100.00000	0.00000	100.92497				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	56.66916	100.00000	56.53187				0.00	0	0
Total IBL69U SPOT										0.00	0	0
Total For IBL69U										0.00	0	0
IBL73 On 19/08/2018 Spot Bond				100.00000	0.00000	101.89864				0.00	0	0
Total IBL73 SPOT										0.00	0	0
Total For IBL73										0.00	0	0
IBL75 On 19/08/2020 Spot Bond				100.00000	0.00000	101.84924				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				100.00000	0.00000	102.05393				0.00	0	0
Total IBL76 SPOT										0.00	0	0
Total For IBL76										0.00	0	0
IBL77 On 25/11/2020 Spot Bond				100.00000	0.00000	101.70267				0.00	0	0
Total IBL77 SPOT										0.00	0	0
Total For IBL77										0.00	0	0
IBL78 On 25/11/2022 Spot Bond			9.57500	103.73529	9.57500	103.70892				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			8.08000	102.79473	8.08000	102.77262				0.00	0	0
Total IBL79 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 IBL79										0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	38.50491	100.00000	32.43177				0.00	0	0
Total IBL80U SPOT										0.00	0	0
Total For IBL80U										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	13.79771	100.00000	12.76377				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL82 On 29/01/2019 Spot Bond				100.00000	0.00000	100.04992				0.00	0	0
Total IBL82 SPOT										0.00	0	0
Total For IBL82										0.00	0	0
IBL83 On 22/03/2019 Spot Bond				100.00000	0.00000	101.02118				0.00	0	0
Total IBL83 SPOT										0.00	0	0
Total For IBL83										0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	28.20809	100.00000	28.13975				0.00	0	0
Total IBL84U SPOT										0.00	0	0
Total For IBL84U										0.00	0	0
IBL85 On 20/05/2019 Spot Bond				100.00000	0.00000	102.08802				0.00	0	0
Total IBL85 SPOT										0.00	0	0
Total For IBL85										0.00	0	0
IBL86 On 20/05/2021 Spot Bond				100.00000	0.00000	103.27099				0.00	0	0
Total IBL86 SPOT										0.00	0	0
Total For IBL86										0.00	0	0
IBL87 On 20/05/2019 Spot Bond			8.38000	104.18105	8.38000	104.15781				0.00	0	4,801,600
Total IBL87 SPOT										0.00	0	4,801,600
Total For IBL87										0.00	0	4,801,600
IBL88 On 20/05/2021 Spot Bond			8.82500	106.78649	8.82500	106.76144				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	16.26677	100.00000	16.23097				0.00	0	0
Total IBL88/R208 SPOT										0.00	0	0
Total For IBL88/R208										0.00	0	0
IBL89 On 26/05/2021 Spot Bond				100.00000	0.00000	101.79259				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	33.51087	100.00000	33.42969				0.00	0	0
Total IBL90U 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 IBL90U										0.00	0	0
IBL91 On 02/06/2018 Spot Bond				100.00000	0.00000	101.49111				0.00	0	0
Total IBL91 SPOT										0.00	0	0
Total For IBL91										0.00	0	0
IBL92 On 12/01/2020 Spot Bond				100.00000	0.00000	100.55056				0.00	0	0
Total IBL92 SPOT										0.00	0	0
Total For IBL92										0.00	0	0
IBL93 On 31/08/2018 Spot Bond				100.00000	0.00000	101.67189				0.00	0	0
Total IBL93 SPOT										0.00	0	0
Total For IBL93										0.00	0	0
IBL94 On 06/09/2019 Spot Bond				100.00000	0.00000	101.62863				0.00	0	0
Total IBL94 SPOT										0.00	0	0
Total For IBL94										0.00	0	0
IBL95 On 12/09/2021 Spot Bond				100.00000	0.00000	102.11292				0.00	0	0
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0
IBL96 On 21/09/2019 Spot Bond				100.00000	0.00000	101.03814				0.00	0	0
Total IBL96 SPOT										0.00	0	0
Total For IBL96										0.00	0	0
IBL97 On 03/10/2019 Spot Bond				100.00000	0.00000	100.75946				0.00	0	0
Total IBL97 SPOT										0.00	0	0
Total For IBL97										0.00	0	0
IBL98 On 03/10/2023 Spot Bond				100.00000	0.00000	100.79139				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			8.25000	104.00306	8.25000	103.98009				0.00	0	0
Total IBL99 SPOT										0.00	0	0
Total For IBL99										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	10.68591	100.00000	10.66240				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.18380				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			9.14500	100.09814	9.14500	100.07369				0.00	0	0
Total IDCG03 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 IDCG03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	101.63825				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	101.59614				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			10.36000	97.70624	10.36000	97.67942				0.00	0	21,999,800
Total IDCG06 SPOT										0.00	0	21,999,800
Total For IDCG06										0.00	0	21,999,800
IDCG07 On 13/11/2020 Spot Bond				100.00000	0.00000	101.91908				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			11.43000	101.41469	11.43000	101.36636				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG09 On 05/12/2019 Spot Bond				100.00000	0.00000	101.43461				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond				100.00000	0.00000	101.45456				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			10.46000	103.67820	10.46000	103.64933				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	101.41638	5.00000	101.40263				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	101.52906	4.00000	101.51813				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	101.16458	4.00000	101.15364				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDCP1U On 18/05/2024 Spot Bond			100.00000	8.18156	100.00000	8.16354				0.00	0	0
Total IDCP1U 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 IDCP1U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.76000	101.02999	8.76000	101.00632				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			7.53500	106.52255	7.53500	106.50102				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IN272U On 10/11/2017 Spot Bond			100.00000	97.87234	100.00000	97.61273				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	12.31236	100.00000	12.28254				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	12.15558	100.00000	12.12613				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	23.26381	100.00000	23.20745				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	28.03710	100.00000	27.96918				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	8.98527	100.00000	8.96539				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	17.47244	100.00000	17.43011				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	44.40165	100.00000	44.29409				0.00	0	0
Total IN313U SPOT										0.00	0	0
Total For IN313U										0.00	0	0
IN319U On 20/12/2017 Spot Bond			100.00000	74.97642	100.00000	74.82824				0.00	0	0
Total IN319U SPOT										0.00	0	0
Total For IN319U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	14.81737	100.00000	14.78147				0.00	0	0
Total IN327U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	14.57842	100.00000	14.54311				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	13.50866	100.00000	13.47593				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	94.45048	100.00000	94.21377				0.00	0	0
Total IN339U SPOT										0.00	0	0
Total For IN339U										0.00	0	0
IN341U On 12/12/2017 Spot Bond			100.00000	94.50989	100.00000	94.27302				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	10.85920	100.00000	10.83517				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	12.48844	100.00000	12.46095				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	8.03900	100.00000	8.02130				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN346U On 15/04/2018 Spot Bond			100.00000	57.89899	100.00000	57.75873				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	11.56832	100.00000	11.54272				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	12.67744	100.00000	12.64674				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
IN357U On 31/08/2017 Spot Bond			100.00000	96.93062	100.00000	96.68523				0.00	0	0
Total IN357U SPOT										0.00	0	0
Total For IN357U										0.00	0	0
IN359U On 01/07/2018 Spot Bond			100.00000	53.67442	100.00000	53.50120				0.00	0	0
Total IN359U 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 IN359U										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	101.13431				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	78.65983				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	110.13000	10.00000	110.10100				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	101.11260				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	100.84888				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING335 On 15/08/2019 Spot Bond				100.00000	0.00000	98.08765				0.00	0	0
Total ING335 SPOT										0.00	0	0
Total For ING335										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	102.63694				0.00	4,000,000,000	2,000,000,000
Total INLV01 SPOT										0.00	4,000,000,000	2,000,000,000
Total For INLV01										0.00	4,000,000,000	2,000,000,000
INLV02 On 20/10/2020 Spot Bond				100.00000	0.00000	101.64566				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond				100.00000	0.00000	102.63930				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			11.18500	104.20649	11.18500	110.54100				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	110.13000	10.00000	110.10100				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.76652				0.00	0	0
Total IPF08 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 IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	101.21472			0.00	0	450,000,000
Total IPF09 SPOT									0.00	0	450,000,000
Total For IPF09									0.00	0	450,000,000
IPF11 On 15/10/2018 Spot Bond			100.00000	40.60177	100.00000	40.50340			0.00	0	0
Total IPF11 SPOT									0.00	0	0
Total For IPF11									0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	100.42263			0.00	0	0
Total IPF12 SPOT									0.00	0	0
Total For IPF12									0.00	0	0
IPF13 On 04/12/2020 Spot Bond				100.00000	0.00000	101.44633			0.00	0	0
Total IPF13 SPOT									0.00	0	0
Total For IPF13									0.00	0	0
IPF14 On 17/12/2018 Spot Bond				100.00000	0.00000	101.08446			0.00	0	0
Total IPF14 SPOT									0.00	0	0
Total For IPF14									0.00	0	0
IPF15 On 17/12/2020 Spot Bond				100.00000	0.00000	101.11357			0.00	0	0
Total IPF15 SPOT									0.00	0	0
Total For IPF15									0.00	0	0
IPF16 On 17/12/2021 Spot Bond				100.00000	0.00000	101.13102			0.00	0	0
Total IPF16 SPOT									0.00	0	0
Total For IPF16									0.00	0	0
IPF17 On 22/12/2020 Spot Bond				100.00000	0.00000	101.02643			0.00	0	0
Total IPF17 SPOT									0.00	0	0
Total For IPF17									0.00	0	0
IPF18 On 22/12/2021 Spot Bond				100.00000	0.00000	101.03724			0.00	0	0
Total IPF18 SPOT									0.00	0	0
Total For IPF18									0.00	0	0
IPF19 On 22/12/2022 Spot Bond				100.00000	0.00000	101.04805			0.00	0	0
Total IPF19 SPOT									0.00	0	0
Total For IPF19									0.00	0	0
IPF20 On 17/03/2020 Spot Bond				100.00000	0.00000	101.08221			0.00	0	0
Total IPF20 SPOT									0.00	0	0
Total For IPF20									0.00	0	0
IPF21 On 17/03/2022 Spot Bond				100.00000	0.00000	101.11947			0.00	0	0
Total IPF21 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 IPF21									0.00	0	0
IPF22 On 14/06/2022 Spot Bond				100.00000	0.00000	101.24168			0.00	0	0
Total IPF22 SPOT									0.00	0	0
Total For IPF22									0.00	0	0
IPFC15 On 26/10/2017 Spot Bond				100.00000	0.00000	100.12391			0.00	0	0
Total IPFC15 SPOT									0.00	0	0
Total For IPFC15									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.21500	102.34635	9.21500	102.32130			0.00	0	2,950,000,000
Total IPL10 SPOT									0.00	0	2,950,000,000
Total For IPL10									0.00	0	2,950,000,000
IPL11 On 24/05/2022 Spot Bond				100.00000	0.00000	101.80396			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			8.01000	103.59416	8.01000	103.57172			0.00	0	4,315,700
Total IPL6 SPOT									0.00	0	4,315,700
Total For IPL6									0.00	0	4,315,700
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	90.72239	100.00000	90.50792			0.00	0	0
Total IPL6/R203 SPOT									0.00	0	0
Total For IPL6/R203									0.00	0	0
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.71050			0.00	0	0
Total IPL7 SPOT									0.00	0	0
Total For IPL7									0.00	0	0
IPL7/JIF On 05/04/2018 Spot Bond			100.00000	59.42442	100.00000	59.28046			0.00	0	0
Total IPL7/JIBAR SPOT									0.00	0	0
Total For IPL7/JIBAR									0.00	0	0
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	100.96665			0.00	0	520,000,000
Total IPL8 SPOT									0.00	0	520,000,000
Total For IPL8									0.00	0	520,000,000
IPL8/JIF On 10/10/2020 Spot Bond			100.00000	14.20659	100.00000	14.17217			0.00	0	0
Total IPL8/JIBAR SPOT									0.00	0	0
Total For IPL8/JIBAR									0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	101.70731			0.00	0	500,000,000
Total IPL9 SPOT									0.00	0	500,000,000
Total For IPL9									0.00	0	500,000,000
IV015 On 20/09/2017 Spot Bond				100.00000	0.00000	101.27970			0.00	0	0
Total IV015 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 IV015									0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.01485	2.75000	100.00742			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			5.75000	137.79392	5.75000	137.75955			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	100.32750			0.00	10,000,000	395,000,000
Total IV025 SPOT									0.00	10,000,000	395,000,000
Total For IV025									0.00	10,000,000	395,000,000
IV026 On 27/09/2019 Spot Bond				100.00000	0.00000	99.81438			0.00	0	360,000,000
Total IV026 SPOT									0.00	0	360,000,000
Total For IV026									0.00	0	360,000,000
IV030 On 31/01/2025 Spot Bond			4.51500	84.16944	4.51500	111.01533			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			4.51500	109.98632	4.51500	111.01533			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2020 Spot Bond				100.00000	0.00000	101.44591			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2018 Spot Bond				100.00000	0.00000	103.61168			0.00	0	110,000,000
Total IV032 SPOT									0.00	0	110,000,000
Total For IV032									0.00	0	110,000,000
IV033 On 11/02/2021 Spot Bond				100.00000	0.00000	103.34324			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			11.08500	103.65106	11.08500	109.83662			0.00	0	0
Total IV034 SPOT									0.00	0	0
Total For IV034									0.00	0	0
IV035 On 07/04/2022 Spot Bond				100.00000	0.00000	103.23454			0.00	0	990,000,000
Total IV035 SPOT									0.00	0	990,000,000
Total For IV035									0.00	0	990,000,000
IV036 On 22/07/2021 Spot Bond				100.00000	0.00000	100.24932			0.00	0	0
Total IV036 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 IV036									0.00	0	0
IV038 On 23/09/2021 Spot Bond				100.00000	0.00000	101.28149			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			5.20000	90.30679	5.20000	131.98775			0.00	0	0
Total IV039 SPOT									0.00	0	0
Total For IV039									0.00	0	0
IV040 On 29/09/2021 Spot Bond				100.00000	0.00000	101.09545			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			11.43500	105.79434	11.43500	105.76238			0.00	0	0
Total IV041 SPOT									0.00	0	0
Total For IV041									0.00	0	0
IV042 On 18/11/2021 Spot Bond				100.00000	0.00000	102.40215			0.00	0	0
Total IV042 SPOT									0.00	0	0
Total For IV042									0.00	0	0
IV043 On 21/11/2021 Spot Bond			11.32500	106.35423	11.32500	106.32240			0.00	0	0
Total IV043 SPOT									0.00	0	0
Total For IV043									0.00	0	0
IV044 On 31/01/2022 Spot Bond				100.00000	0.00000	100.02853			0.00	0	0
Total IV044 SPOT									0.00	0	0
Total For IV044									0.00	0	0
IV045 On 31/01/2022 Spot Bond			5.45000	130.66200	5.45000	130.63056			0.00	0	430,000,000
Total IV045 SPOT									0.00	0	430,000,000
Total For IV045									0.00	0	430,000,000
IV046 On 21/06/2022 Spot Bond				100.00000	0.00000	101.30297			0.00	0	0
Total IV046 SPOT									0.00	0	0
Total For IV046									0.00	0	0
IV08 On 30/04/2018 Spot Bond			8.78000	106.96908	8.78000	106.94411			0.00	0	1,807,300
Total IV08 SPOT									0.00	0	1,807,300
Total For IV08									0.00	0	1,807,300
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	100.56037			0.00	0	0
Total IV09 SPOT									0.00	0	0
Total For IV09									0.00	0	0
IV100U On 19/12/2021 Spot Bond			100.00000	4.80000	100.00000	4.79089			0.00	0	0
Total IV100U 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 IV100U										0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	3.33977	100.00000	3.33343				0.00	0	0
Total IV115U SPOT										0.00	0	0
Total For IV115U										0.00	0	0
IV19A On 31/03/2028 Spot Bond			4.50000	153.92295	4.50000	153.88968				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA686 On 17/08/2017 Spot Bond			7.35000	99.69885	7.35000	99.57890				0.00	0	0
Total IVA686 SPOT										0.00	0	0
Total For IVA686										0.00	0	0
IVA687 On 24/08/2017 Spot Bond			7.35000	99.55894	7.35000	99.43933				0.00	0	0
Total IVA687 SPOT										0.00	0	0
Total For IVA687										0.00	0	0
IVA689 On 07/09/2017 Spot Bond			7.45000	99.27057	7.45000	99.15003				0.00	0	0
Total IVA689 SPOT										0.00	0	0
Total For IVA689										0.00	0	0
IVA690 On 14/09/2017 Spot Bond			7.45000	99.12996	7.45000	99.00977				0.00	0	0
Total IVA690 SPOT										0.00	0	0
Total For IVA690										0.00	0	0
IVA691 On 21/09/2017 Spot Bond			7.45000	98.98976	7.45000	98.86990				0.00	0	0
Total IVA691 SPOT										0.00	0	0
Total For IVA691										0.00	0	0
IVA694 On 12/10/2017 Spot Bond			7.60000	98.54318	7.60000	98.42201				0.00	0	1,500,000,000
Total IVA694 SPOT										0.00	0	1,500,000,000
Total For IVA694										0.00	0	1,500,000,000
IVA695 On 19/10/2017 Spot Bond			7.60000	98.40185	7.60000	98.28102				0.00	0	0
Total IVA695 SPOT										0.00	0	0
Total For IVA695										0.00	0	0
IVA696 On 26/10/2017 Spot Bond			7.60000	98.26092	7.60000	98.14044				0.00	0	0
Total IVA696 SPOT										0.00	0	0
Total For IVA696										0.00	0	0
IVA697 On 02/11/2017 Spot Bond			7.60000	98.12039	7.60000	98.00026				0.00	0	0
Total IVA697 SPOT										0.00	0	0
Total For IVA697										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	110.13000	10.00000	110.10100				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC005/JIBAR										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	100.78059				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	100.83863				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	100.85588				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	96.67798				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			8.85000	101.19465	8.85000	101.17084				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	28.24660	100.00000	28.18443				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	29.26628	100.00000	29.19538				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			8.95500	101.52116	8.95500	101.49699				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	100.24446				0.00	0	0
Total IVC046 SPOT										0.00	0	0
Total For IVC046										0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	100.00201				0.00	0	0
Total IVC048 SPOT										0.00	0	0
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	101.82389				0.00	0	0
Total IVC049 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 IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	101.46963				0.00	0	0
Total IVC050 SPOT										0.00	0	0
Total For IVC050										0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.00000	0.00000	99.95323				0.00	0	0
Total IVC051 SPOT										0.00	0	0
Total For IVC051										0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	102.11327				0.00	0	0
Total IVC053 SPOT										0.00	0	0
Total For IVC053										0.00	0	0
IVC055 On 26/03/2020 Spot Bond				100.00000	0.00000	100.96940				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC060 On 31/07/2018 Spot Bond				100.00000	0.00000	100.02295				0.00	0	0
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond				100.00000	0.00000	100.88665				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
IVC063 On 07/08/2020 Spot Bond				100.00000	0.00000	99.85331				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC064 On 15/09/2018 Spot Bond				100.00000	0.00000	101.38964				0.00	0	0
Total IVC064 SPOT										0.00	0	0
Total For IVC064										0.00	0	0
IVC065 On 10/09/2018 Spot Bond				100.00000	0.00000	101.31724				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC066 On 18/09/2017 Spot Bond			100.00000	90.56718	100.00000	90.34789				0.00	0	0
Total IVC066 SPOT										0.00	0	0
Total For IVC066										0.00	0	0
IVC067 On 04/11/2017 Spot Bond				100.00000	0.00000	100.11494				0.00	0	0
Total IVC067 SPOT										0.00	0	0
Total For IVC067										0.00	0	0
IVC070 On 20/01/2019 Spot Bond				100.00000	0.00000	100.98629				0.00	0	0
Total IVC070 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 IVC070										0.00	0	0
IVC075 On 21/04/2019 Spot Bond				100.00000	0.00000	100.28012				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0
IVC077 On 04/05/2018 Spot Bond				100.00000	0.00000	100.07579				0.00	0	0
Total IVC077 SPOT										0.00	0	0
Total For IVC077										0.00	0	0
IVC081 On 14/07/2019 Spot Bond				100.00000	0.00000	100.52185				0.00	0	0
Total IVC081 SPOT										0.00	0	0
Total For IVC081										0.00	0	0
IVC086 On 15/08/2017 Spot Bond				100.00000	0.00000	101.94432				0.00	0	0
Total IVC086 SPOT										0.00	0	0
Total For IVC086										0.00	0	0
IVC087 On 10/10/2017 Spot Bond				100.00000	0.00000	100.66460				0.00	0	0
Total IVC087 SPOT										0.00	0	0
Total For IVC087										0.00	0	0
IVC088 On 12/04/2018 Spot Bond				100.00000	0.00000	100.52656				0.00	0	0
Total IVC088 SPOT										0.00	0	0
Total For IVC088										0.00	0	0
IVC089 On 31/10/2017 Spot Bond				100.00000	0.00000	100.14336				0.00	0	0
Total IVC089 SPOT										0.00	0	0
Total For IVC089										0.00	0	0
IVC090 On 31/10/2017 Spot Bond				100.00000	0.00000	100.11923				0.00	0	0
Total IVC090 SPOT										0.00	0	0
Total For IVC090										0.00	0	0
IVC092 On 24/11/2019 Spot Bond				100.00000	0.00000	101.83201				0.00	0	0
Total IVC092 SPOT										0.00	0	0
Total For IVC092										0.00	0	0
IVC093 On 24/11/2018 Spot Bond				100.00000	0.00000	101.75683				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			9.80500	105.10682	9.80500	105.07933				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond				100.00000	0.00000	100.92254				0.00	0	120,000,000
Total IVC097 SPOT										0.00	0	120,000,000

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 IVC097									0.00	0	120,000,000
IVC098 On 14/06/2018 Spot Bond			8.25000	101.77337	8.25000	101.75090			0.00	0	0
Total IVC098 SPOT									0.00	0	0
Total For IVC098									0.00	0	0
IVC101 On 24/01/2018 Spot Bond				100.00000	0.00000	100.18322			0.00	0	0
Total IVC101 SPOT									0.00	0	0
Total For IVC101									0.00	0	0
IVC102 On 31/01/2020 Spot Bond				100.00000	0.00000	100.02542			0.00	0	0
Total IVC102 SPOT									0.00	0	0
Total For IVC102									0.00	0	0
IVC103 On 29/06/2021 Spot Bond				100.00000	0.00000	100.93587			0.00	0	0
Total IVC103 SPOT									0.00	0	0
Total For IVC103									0.00	0	0
IVC105 On 08/03/2020 Spot Bond				100.00000	0.00000	101.42916			0.00	0	0
Total IVC105 SPOT									0.00	0	0
Total For IVC105									0.00	0	0
IVC106 On 13/03/2020 Spot Bond				100.00000	0.00000	101.29268			0.00	0	0
Total IVC106 SPOT									0.00	0	0
Total For IVC106									0.00	0	0
IVC107 On 29/06/2021 Spot Bond				100.00000	0.00000	100.92698			0.00	0	0
Total IVC107 SPOT									0.00	0	0
Total For IVC107									0.00	0	0
IVC108 On 29/07/2019 Spot Bond				100.00000	0.00000	100.02508			0.00	0	0
Total IVC108 SPOT									0.00	0	0
Total For IVC108									0.00	0	0
IVC109 On 19/05/2021 Spot Bond				100.00000	0.00000	102.02076			0.00	0	0
Total IVC109 SPOT									0.00	0	0
Total For IVC109									0.00	0	0
IVC110 On 19/05/2021 Spot Bond			9.45500	102.94947	9.45500	102.92363			0.00	0	0
Total IVC110 SPOT									0.00	0	0
Total For IVC110									0.00	0	0
IVC111 On 19/05/2020 Spot Bond				100.00000	0.00000	101.81902			0.00	0	0
Total IVC111 SPOT									0.00	0	0
Total For IVC111									0.00	0	0
IVC112 On 24/05/2018 Spot Bond				100.00000	0.00000	101.69133			0.00	0	0
Total IVC112 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 IVC112										0.00	0	0
IVC113 On 26/08/2018 Spot Bond				100.00000	0.00000	101.71667				0.00	0	0
Total IVC113 SPOT										0.00	0	0
Total For IVC113										0.00	0	0
IVC114 On 14/09/2021 Spot Bond				100.00000	0.00000	101.30010				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	9.82128	100.00000	9.80265				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC73U On 22/03/2018 Spot Bond			100.00000	61.39537	100.00000	61.24664				0.00	0	0
Total IVC73U SPOT										0.00	0	0
Total For IVC73U										0.00	0	0
IVC74U On 22/09/2017 Spot Bond			100.00000	89.65598	100.00000	89.44097				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	7.09803	100.00000	7.08456				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	6.26188	100.00000	6.25000				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	6.13243	100.00000	6.12080				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	5.19853	100.00000	5.18866				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	4.95749	100.00000	4.94808				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	4.95749	100.00000	4.94808				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	4.84579	100.00000	4.83660				0.00	0	0
Total IVC99U 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 IVC99U									0.00	0	0
JAS01 On 31/01/2019 Spot Bond				100.00000	0.00000	100.02645			0.00	0	1,500,000,000
Total JAS01 SPOT									0.00	0	1,500,000,000
Total For JAS01									0.00	0	1,500,000,000
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total JIBAR SPOT									0.00	0	0
Total For JIBAR									0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	101.29801			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	101.47476			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0
KAP005 On 29/06/2018 Spot Bond				100.00000	0.00000	100.86928			0.00	0	0
Total KAP005 SPOT									0.00	0	0
Total For KAP005									0.00	0	0
KAP006 On 29/06/2021 Spot Bond				100.00000	0.00000	100.91809			0.00	0	0
Total KAP006 SPOT									0.00	0	0
Total For KAP006									0.00	0	0
KAP007 On 26/10/2021 Spot Bond			9.35500	105.70390	9.35500	105.67750			0.00	0	0
Total KAP007 SPOT									0.00	0	0
Total For KAP007									0.00	0	0
KAP008 On 28/11/2019 Spot Bond				100.00000	0.00000	101.66760			0.00	0	0
Total KAP008 SPOT									0.00	0	0
Total For KAP008									0.00	0	0
KAP009 On 24/05/2020 Spot Bond				100.00000	0.00000	101.78511			0.00	0	0
Total KAP009 SPOT									0.00	0	0
Total For KAP009									0.00	0	0
KAP04U On 01/07/2019 Spot Bond			100.00000	31.18764	100.00000	31.11209			0.00	0	0
Total KAP04U SPOT									0.00	0	0
Total For KAP04U									0.00	0	0
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	104.23644			0.00	0	0
Total KSB007 SPOT									0.00	0	0
Total For KSB007									0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	99.99986			0.00	0	0
Total KSB008 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 KSB008									0.00	0	0
KSB00 On 05/08/2020 Spot Bond				100.00000	0.00000	99.82962			0.00	0	0
Total KSB009 SPOT									0.00	0	0
Total For KSB009									0.00	0	0
KST01 On 12/07/2020 Spot Bond				100.00000	0.00000	100.57899			0.00	0	0
Total KST01 SPOT									0.00	0	0
Total For KST01									0.00	0	0
KW01 On 31/10/2027 Spot Bond			8.91000	133.83603	8.91000	133.80434			0.00	0	80,200
Total KW01 SPOT									0.00	0	80,200
Total For KW01									0.00	0	80,200
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	101.04568			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	101.00155			0.00	0	0
Total LBK07 SPOT									0.00	0	0
Total For LBK07									0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	100.02311			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	21.54316	100.00000	21.49097			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			9.43500	102.07755	9.43500	102.05197			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK11/ On 28/11/2019 Spot Bond			9.62000	101.69940	9.62000	101.67343			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	104.22522	9.71000	104.19793			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	60.29485	100.00000	60.14879			0.00	0	0
Total LBK14U SPOT									0.00	0	0
Total For LBK14U									0.00	0	0
LBK15 On 12/10/2021 Spot Bond				100.00000	0.00000	100.62290			0.00	0	0
Total LBK15 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 LBK15										0.00	0	0
LBK16 On 30/11/2019 Spot Bond				100.00000	0.00000	101.64352				0.00	0	0
Total LBK16 SPOT										0.00	0	0
Total For LBK16										0.00	0	0
LBK17 On 22/03/2020 Spot Bond				100.00000	0.00000	101.05887				0.00	0	0
Total LBK17 SPOT										0.00	0	0
Total For LBK17										0.00	0	0
LBK18 On 22/03/2022 Spot Bond				100.00000	0.00000	100.97680				0.00	0	0
Total LBK18 SPOT										0.00	0	0
Total For LBK18										0.00	0	0
LBK19 On 23/03/2018 Spot Bond				100.00000	0.00000	100.98215				0.00	0	0
Total LBK19 SPOT										0.00	0	0
Total For LBK19										0.00	0	0
LBK20 On 08/06/2022 Spot Bond			10.14000	101.73183	10.14000	101.70434				0.00	0	0
Total LBK20 SPOT										0.00	0	0
Total For LBK20										0.00	0	0
LGL02 On 13/08/2017 Spot Bond			7.46000	103.60208	7.46000	103.58096				0.00	0	0
Total LGL02 SPOT										0.00	0	0
Total For LGL02										0.00	0	0
LGL03 On 03/04/2018 Spot Bond			8.96000	101.66748	8.96000	101.64314				0.00	0	8,452,700
Total LGL03 SPOT										0.00	0	8,452,700
Total For LGL03										0.00	0	8,452,700
LGL04 On 14/08/2020 Spot Bond			9.13500	104.35025	9.13500	104.32451				0.00	0	2,596,865,400
Total LGL04 SPOT										0.00	0	2,596,865,400
Total For LGL04										0.00	0	2,596,865,400
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	101.56287				0.00	0	290,000,000
Total LGL05 SPOT										0.00	0	290,000,000
Total For LGL05										0.00	0	290,000,000
LGL06 On 04/10/2022 Spot Bond			9.67500	105.41462	9.67500	105.38742				0.00	0	2,500,000,000
Total LGL06 SPOT										0.00	0	2,500,000,000
Total For LGL06										0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond				100.00000	0.00000	100.79501				0.00	0	110,000,000
Total LGL07 SPOT										0.00	0	110,000,000
Total For LGL07										0.00	0	110,000,000
LHC01U On 12/07/2023 Spot Bond			100.00000	9.27276	100.00000	9.23198				0.00	0	0
Total LHC01U 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 LHC01U										0.00	0	0
LHC021 On 12/07/2023 Spot Bond			100.00000	9.78436	100.00000	9.74133				0.00	0	0
Total LHC02U SPOT										0.00	0	0
Total For LHC02U										0.00	0	0
LHL17 On 14/11/2018 Spot Bond				100.00000	0.00000	102.75973				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			12.58000	103.69787	12.58000	103.66350				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			13.43500	104.70513	13.43500	104.66814				0.00	0	0
Total LHL19 SPOT										0.00	0	0
Total For LHL19										0.00	0	0
LHL22 On 13/09/2017 Spot Bond				100.00000	0.00000	101.34570				0.00	0	0
Total LHL22 SPOT										0.00	0	0
Total For LHL22										0.00	0	0
LHL26 On 13/11/2020 Spot Bond				100.00000	0.00000	102.86615				0.00	0	0
Total LHL26 SPOT										0.00	0	0
Total For LHL26										0.00	0	0
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	103.79641				0.00	0	0
Total LOM01 SPOT										0.00	0	0
Total For LOM01										0.00	0	0
LRFA2 On 20/11/2019 Spot Bond				100.00000	0.00000	101.78371				0.00	0	0
Total LRFA2 SPOT										0.00	0	0
Total For LRFA2										0.00	0	0
LRFB2 On 20/11/2019 Spot Bond				100.00000	0.00000	102.25992				0.00	0	0
Total LRFB2 SPOT										0.00	0	0
Total For LRFB2										0.00	0	0
LRFC2 On 20/11/2019 Spot Bond				100.00000	0.00000	102.00507				0.00	0	0
Total LRFC2 SPOT										0.00	0	0
Total For LRFC2										0.00	0	0
MAQ09 On 10/11/2017 Spot Bond				100.00000	0.00000	99.81341				0.00	0	0
Total MAQ090 SPOT										0.00	0	0
Total For MAQ090										0.00	0	0
MAQ09 On 11/12/2017 Spot Bond				100.00000	0.00000	101.24416				0.00	0	0
Total MAQ093 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 MAQ093										0.00	0	0
MAQ09 On 01/02/2018 Spot Bond				100.00000	0.00000	99.99993				0.00	0	0
Total MAQ096 SPOT										0.00	0	0
Total For MAQ096										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	103.36836				0.00	0	0
Total MAQ0A2 SPOT										0.00	0	0
Total For MAQ0A2										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	103.24142				0.00	0	0
Total MAQ0A3 SPOT										0.00	0	0
Total For MAQ0A3										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	103.37238				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	103.25914				0.00	0	0
Total MAQ0A5 SPOT										0.00	0	0
Total For MAQ0A5										0.00	0	0
MAQ0J On 28/02/2020 Spot Bond				100.00000	0.00000	103.27996				0.00	0	0
Total MAQ0J1 SPOT										0.00	0	0
Total For MAQ0J1										0.00	0	0
MAQ0J On 28/12/2020 Spot Bond				100.00000	0.00000	103.17996				0.00	0	0
Total MAQ0J2 SPOT										0.00	0	0
Total For MAQ0J2										0.00	0	0
MAQ10 On 17/08/2017 Spot Bond				100.00000	0.00000	99.66774				0.00	0	0
Total MAQ101 SPOT										0.00	0	0
Total For MAQ101										0.00	0	0
MAQ10 On 15/09/2017 Spot Bond				100.00000	0.00000	99.06674				0.00	0	0
Total MAQ103 SPOT										0.00	0	0
Total For MAQ103										0.00	0	0
MAQ10 On 24/08/2017 Spot Bond				100.00000	0.00000	99.53945				0.00	0	0
Total MAQ104 SPOT										0.00	0	0
Total For MAQ104										0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	100.84920				0.00	0	45,000,000
Total MBF030 SPOT										0.00	0	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
Total For MBF030										0.00	0	45,000,000
MBF04: On 07/08/2017 Spot Bond				100.00000	0.00000	99.88483				0.00	0	0
Total MBF042 SPOT										0.00	0	0
Total For MBF042										0.00	0	0
MBF04: On 13/04/2018 Spot Bond				100.00000	0.00000	100.89527				0.00	0	0
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0
MBF04: On 17/08/2018 Spot Bond				100.00000	0.00000	102.06834				0.00	0	0
Total MBF046 SPOT										0.00	0	0
Total For MBF046										0.00	0	0
MBF04: On 07/06/2019 Spot Bond				100.00000	0.00000	101.85294				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				100.00000	0.00000	101.65345				0.00	0	0
Total MBF049 SPOT										0.00	0	0
Total For MBF049										0.00	0	0
MBF05 On 17/05/2019 Spot Bond				100.00000	0.00000	102.15666				0.00	0	0
Total MBF051 SPOT										0.00	0	0
Total For MBF051										0.00	0	0
MBF05 On 16/05/2019 Spot Bond			100.00000	33.64892	100.00000	33.56740				0.00	0	0
Total MBF051/JIBAR SPOT										0.00	0	0
Total For MBF051/JIBAR										0.00	0	0
MBF05: On 28/09/2017 Spot Bond				100.00000	0.00000	100.81815				0.00	0	0
Total MBF052 SPOT										0.00	0	0
Total For MBF052										0.00	0	0
MBF05: On 28/09/2019 Spot Bond				100.00000	0.00000	100.86393				0.00	0	0
Total MBF053 SPOT										0.00	0	0
Total For MBF053										0.00	0	0
MBF05: On 27/03/2018 Spot Bond				100.00000	0.00000	100.83468				0.00	0	0
Total MBF054 SPOT										0.00	0	0
Total For MBF054										0.00	0	0
MBF05: On 27/03/2020 Spot Bond				100.00000	0.00000	101.08606				0.00	0	0
Total MBF055 SPOT										0.00	0	0
Total For MBF055										0.00	0	0
MBLSA On 30/10/2017 Spot Bond			2.30000	99.44231	2.30000	98.47834				0.00	0	0
Total MBLSA2 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 MBLSA2									0.00	0	0
MBLSA On 11/12/2017 Spot Bond				100.00000	0.00000	97.65695			0.00	0	0
Total MBLSA3 SPOT									0.00	0	0
Total For MBLSA3									0.00	0	0
MBP03 On 12/09/2019 Spot Bond				100.00000	0.00000	101.24300			0.00	0	0
Total MBP035 SPOT									0.00	0	0
Total For MBP035									0.00	0	0
MBP03 On 11/04/2020 Spot Bond				100.00000	0.00000	100.54961			0.00	0	0
Total MBP036 SPOT									0.00	0	0
Total For MBP036									0.00	0	0
MBP03 On 26/05/2020 Spot Bond				100.00000	0.00000	101.60047			0.00	0	0
Total MBP037 SPOT									0.00	0	0
Total For MBP037									0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total MBP29U SPOT									0.00	0	0
Total For MBP29U									0.00	0	0
MBP30 On 24/10/2017 Spot Bond			100.00000	82.93464	100.00000	82.74993			0.00	0	0
Total MBP30U SPOT									0.00	0	0
Total For MBP30U									0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	82.95297	100.00000	82.76822			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	97.87234	100.00000	97.61273			0.00	0	0
Total MBP32U SPOT									0.00	0	0
Total For MBP32U									0.00	0	0
MBP34 On 29/04/2018 Spot Bond				100.00000	0.00000	100.02126			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			8.48000	103.50745	8.48000	103.48397			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	104.26412	8.00000	104.24178			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			8.53000	103.21229	8.53000	103.18873		853,000,000,000.00		100,000,000	200,000,000
Total MBSA02 SPOT								853,000,000,000.00		100,000,000	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 For MBSA02									853,000,000,000.00	100,000,000	200,000,000
MBSA0 On 15/04/2019 Spot Bond			8.91000	102.62089	8.91000	102.59645			0.00	0	0
Total MBSA02/R204 SPOT									0.00	0	0
Total For MBSA02/R204									0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	100.75157			0.00	0	0
Total MEFSA4 SPOT									0.00	0	0
Total For MEFSA4									0.00	0	0
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	100.77539			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MEFSB On 05/01/2019 Spot Bond			8.50000	101.80278	8.50000	101.77975			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.21000	103.60116	9.21000	103.57582			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.21000	103.60116	9.21000	103.57582			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	101.03266			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	101.03266			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.23500	103.13540	9.23500	103.10982			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MMF10 On 15/12/2024 Spot Bond				100.00000	0.00000	100.51446			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MMF20 On 15/12/2024 Spot Bond				100.00000	0.00000	100.55149			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MMF30 On 15/12/2024 Spot Bond				100.00000	0.00000	100.68739			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MMF40 On 15/12/2024 Spot Bond				100.00000	0.00000	100.68739			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MMIG0 On 17/03/2019 Spot Bond				100.00000	0.00000	100.56868			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MMIG01										0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			9.08500	106.72358	9.08500	106.69781				0.00	0	419,009,800
Total MMIG02 SPOT										0.00	0	419,009,800
Total For MMIG02										0.00	0	419,009,800
MMIG0 On 01/06/2020 Spot Bond				100.00000	0.00000	101.15038				0.00	0	160,000,000
Total MMIG03 SPOT										0.00	0	160,000,000
Total For MMIG03										0.00	0	160,000,000
MMIG0 On 12/08/2025 Spot Bond			11.31000	99.64495	11.31000	105.24581				0.00	0	120,000,000
Total MMIG04 SPOT										0.00	0	120,000,000
Total For MMIG04										0.00	0	120,000,000
MMIG0 On 12/08/2022 Spot Bond			10.07500	102.74591	10.07500	108.13181				0.00	0	1,305,506,000
Total MMIG05 SPOT										0.00	0	1,305,506,000
Total For MMIG05										0.00	0	1,305,506,000
MTN06 On 13/07/2020 Spot Bond				100.00000	0.00000	100.53385				0.00	0	2,500,000,000
Total MTN06 SPOT										0.00	0	2,500,000,000
Total For MTN06										0.00	0	2,500,000,000
MTN07 On 13/07/2022 Spot Bond				100.00000	0.00000	100.54402				0.00	0	0
Total MTN07 SPOT										0.00	0	0
Total For MTN07										0.00	0	0
MTN08 On 20/04/2019 Spot Bond			100.00000	29.09954	100.00000	29.02904				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	35.05692	100.00000	34.97933				0.00	0	0
Total MTN09U SPOT										0.00	0	0
Total For MTN09U										0.00	0	0
MTNC1 On 15/11/2017 Spot Bond				100.00000	0.00000	101.78267				0.00	0	0
Total MTNC18 SPOT										0.00	0	0
Total For MTNC18										0.00	0	0
MTNC1 On 15/05/2018 Spot Bond				100.00000	0.00000	101.83510				0.00	0	0
Total MTNC19 SPOT										0.00	0	0
Total For MTNC19										0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	13.15416	100.00000	13.12229				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWAR(On 22/11/2019 Spot Bond				100.00000	0.00000	101.84173				0.00	0	0
Total MWAR01 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 MWAR01									0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	12.91217	100.89771	12.88064			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0
N5C23 On 20/12/2018 Spot Bond				100.00000	0.00000	101.19085			0.00	0	0
Total N5C23 SPOT									0.00	0	0
Total For N5C23									0.00	0	0
N5D23 On 20/09/2019 Spot Bond				100.00000	0.00000	101.18481			0.00	0	0
Total N5D23 SPOT									0.00	0	0
Total For N5D23									0.00	0	0
N5E23 On 20/06/2023 Spot Bond				100.00000	0.00000	110.47979			0.00	0	0
Total N5E23 SPOT									0.00	0	0
Total For N5E23									0.00	0	0
N5F23U On 20/06/2023 Spot Bond			100.00000	12.26491	100.00000	12.23520			0.00	0	0
Total N5F23U SPOT									0.00	0	0
Total For N5F23U									0.00	0	0
N5G23U On 20/06/2023 Spot Bond			100.00000	13.09244	100.00000	13.06073			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			9.92500	94.92691	9.92500	94.90193			0.00	0	60,000,000
Total NAM01 SPOT									0.00	0	60,000,000
Total For NAM01									0.00	0	60,000,000
NAM02 On 29/06/2020 Spot Bond			8.90500	102.60932	8.90500	102.58489			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			9.52500	102.42890	9.52500	102.40300			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			10.31000	101.18256	10.31000	101.15493			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			8.40000	103.05878	8.40000	103.03574			0.00	0	26,480,200
Total NBK11A SPOT									0.00	0	26,480,200
Total For NBK11A									0.00	0	26,480,200
NBK12A On 19/03/2021 Spot Bond			9.11000	104.26529	9.11000	104.24006			0.00	0	0
Total NBK12A 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 NBK12A										0.00	0	0
NBK12, On 19/03/2021 Spot Bond			9.38000	103.44572	9.38000	103.41996				0.00	0	0
Total NBK12A/R208 SPOT										0.00	0	0
Total For NBK12A/R208										0.00	0	0
NBK13, On 19/03/2024 Spot Bond			9.22500	106.03846	9.22500	106.01248				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK14, On 25/06/2021 Spot Bond			8.58500	103.22312	8.58500	103.21830				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			9.13500	102.91613	9.13500	102.89073				0.00	0	0
Total NBK15A SPOT										0.00	0	0
Total For NBK15A										0.00	0	0
NBK15I, On 27/08/2017 Spot Bond				100.00000	0.00000	101.58731				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			10.21000	100.47528	10.21000	100.44764				0.00	0	3,703,400,900
Total NBK16A SPOT										0.00	0	3,703,400,900
Total For NBK16A										0.00	0	3,703,400,900
NBK17, On 22/04/2026 Spot Bond			9.74500	103.92993	9.74500	103.90292				0.00	0	1,550,000,000
Total NBK17A SPOT										0.00	0	1,550,000,000
Total For NBK17A										0.00	0	1,550,000,000
NBK18, On 01/06/2020 Spot Bond			8.86500	102.51625	8.86500	102.49196				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			9.28500	102.96566	9.28500	102.94013				0.00	0	0
Total NBK19A SPOT										0.00	0	0
Total For NBK19A										0.00	0	0
NBK20, On 01/06/2026 Spot Bond			9.91000	104.33500	9.91000	104.30744				0.00	0	645,410,800
Total NBK20A SPOT										0.00	0	645,410,800
Total For NBK20A										0.00	0	645,410,800
NBK20I, On 25/06/2021 Spot Bond				100.00000	0.00000	99.09757				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21, On 21/07/2027 Spot Bond			10.96000	98.36658	10.96000	98.33806				0.00	0	270,000,000
Total NBK21A SPOT										0.00	0	270,000,000

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 NBK21A									0.00	0	270,000,000
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	102.02495			0.00	1,920,000,000	960,000,000
Total NBK21B SPOT									0.00	1,920,000,000	960,000,000
Total For NBK21B									0.00	1,920,000,000	960,000,000
NBK22I On 19/11/2022 Spot Bond			9.56500	104.08478	9.56500	104.05835			0.00	0	0
Total NBK22A SPOT									0.00	0	0
Total For NBK22A									0.00	0	0
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	102.05523			0.00	0	0
Total NBK22B SPOT									0.00	0	0
Total For NBK22B									0.00	0	0
NBK23I On 19/11/2025 Spot Bond			10.16000	105.04217	10.16000	105.01388			0.00	0	0
Total NBK23A SPOT									0.00	0	0
Total For NBK23A									0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	102.08332			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24I On 19/11/2027 Spot Bond			9.91000	108.71909	9.91000	108.69052			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	102.01250			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25I On 17/02/2023 Spot Bond			9.46500	109.94145	9.46500	109.91336			0.00	0	0
Total NBK25A SPOT									0.00	0	0
Total For NBK25A									0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.00000	0.00000	102.03739			0.00	0	1,560,000,000
Total NBK25B SPOT									0.00	0	1,560,000,000
Total For NBK25B									0.00	0	1,560,000,000
NBK26I On 10/05/2023 Spot Bond			100.00000	13.68011	100.00000	13.65000			0.00	0	0
Total NBK26A SPOT									0.00	0	0
Total For NBK26A									0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.00000	0.00000	100.91675			0.00	0	290,000,000
Total NBK26B SPOT									0.00	0	290,000,000
Total For NBK26B									0.00	0	290,000,000
NBK27I On 10/05/2026 Spot Bond			9.95000	109.42623	9.95000	109.39736			0.00	0	0
Total NBK27A 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 NBK27A									0.00	0	0
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	101.78202			0.00	0	0
Total NBK27B SPOT									0.00	0	0
Total For NBK27B									0.00	0	0
NBK28I On 02/08/2023 Spot Bond			9.47500	102.40641	9.47500	102.38023		1,137,000,000,000.00	120,000,000	60,000,000	
Total NBK28A SPOT								1,137,000,000,000.00	120,000,000	60,000,000	
Total For NBK28A								1,137,000,000,000.00	120,000,000	60,000,000	
NBK28I On 19/11/2020 Spot Bond				100.00000	0.00000	101.82901		0.00	0	0	
Total NBK28B SPOT								0.00	0	0	
Total For NBK28B								0.00	0	0	
NBK29I On 31/07/2026 Spot Bond			10.21000	101.73621	10.21000	101.70869		0.00	0	47,702,100	
Total NBK29A SPOT								0.00	0	47,702,100	
Total For NBK29A								0.00	0	47,702,100	
NBK29I On 18/02/2019 Spot Bond				100.00000	0.00000	102.07533		0.00	0	0	
Total NBK29B SPOT								0.00	0	0	
Total For NBK29B								0.00	0	0	
NBK30I On 20/02/2024 Spot Bond			9.26500	105.93070	9.26500	105.90420		0.00	0	50,000,000	
Total NBK30A SPOT								0.00	0	50,000,000	
Total For NBK30A								0.00	0	50,000,000	
NBK30I On 18/02/2021 Spot Bond				100.00000	0.00000	101.90144		0.00	0	0	
Total NBK30B SPOT								0.00	0	0	
Total For NBK30B								0.00	0	0	
NBK31I On 17/02/2023 Spot Bond				100.00000	0.00000	101.94868		0.00	0	0	
Total NBK31B SPOT								0.00	0	0	
Total For NBK31B								0.00	0	0	
NBK32I On 26/02/2019 Spot Bond				100.00000	0.00000	101.64370		0.00	0	0	
Total NBK32B SPOT								0.00	0	0	
Total For NBK32B								0.00	0	0	
NBK33I On 10/05/2019 Spot Bond				100.00000	0.00000	102.21741		0.00	0	0	
Total NBK33B SPOT								0.00	0	0	
Total For NBK33B								0.00	0	0	
NBK34I On 10/05/2021 Spot Bond				100.00000	0.00000	102.09236		0.00	0	0	
Total NBK34B SPOT								0.00	0	0	
Total For NBK34B								0.00	0	0	
NBK35I On 10/05/2023 Spot Bond				100.00000	0.00000	102.13771		0.00	0	0	
Total NBK35B 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 NBK35B									0.00	0	0
NBK36I On 10/05/2026 Spot Bond				100.00000	0.00000	102.19423			0.00	0	0
Total NBK36B SPOT									0.00	0	0
Total For NBK36B									0.00	0	0
NBK37I On 02/08/2019 Spot Bond				100.00000	0.00000	100.01478			0.00	0	0
Total NBK37B SPOT									0.00	0	0
Total For NBK37B									0.00	0	0
NBK38I On 02/08/2021 Spot Bond				100.00000	0.00000	99.97714			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			8.15000	110.64856	8.15000	110.62454			0.00	0	126,091,600
Total NBK3A SPOT									0.00	0	126,091,600
Total For NBK3A									0.00	0	126,091,600
NBK3A On 09/09/2019 Spot Bond			100.00000	31.80983	100.00000	31.73981			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			11.08500	46.72290	11.08500	46.70945			0.00	0	0
Total NBK4 SPOT									0.00	0	0
Total For NBK4									0.00	0	0
NBK40I On 31/07/2026 Spot Bond				100.00000	0.00000	100.02367			0.00	0	0
Total NBK40B SPOT									0.00	0	0
Total For NBK40B									0.00	0	0
NBK41I On 20/02/2020 Spot Bond				100.00000	0.00000	101.79748			0.00	0	0
Total NBK41B SPOT									0.00	0	0
Total For NBK41B									0.00	0	0
NBK42I On 21/02/2022 Spot Bond				100.00000	0.00000	101.75603			0.00	0	0
Total NBK42B SPOT									0.00	0	0
Total For NBK42B									0.00	0	0
NBK43I On 20/02/2024 Spot Bond				100.00000	0.00000	101.80448			0.00	0	640,000,000
Total NBK43B SPOT									0.00	0	640,000,000
Total For NBK43B									0.00	0	640,000,000
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.39644			0.00	0	0
Total NBK7B SPOT									0.00	0	0
Total For NBK7B									0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	101.99053			0.00	0	0
Total NCLN74 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 NCLN74										0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	101.06957				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	100.66445				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.11779				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	9.79067	100.00000	9.76695				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	9.79067	100.00000	9.76695				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			10.25500	105.79941	10.25500	105.77066				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.11212				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			10.29000	104.76707	10.29000	104.73851				0.00	0	1,951,200
Total NCLN85 SPOT										0.00	0	1,951,200
Total For NCLN85										0.00	0	1,951,200
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.11779				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.12677				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.13811				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				100.00000	0.00000	101.50599				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				100.00000	0.00000	100.59678				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				100.00000	0.00000	101.03266				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9 On 08/10/2018 Spot Bond				100.00000	0.00000	100.59683				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	14.75030	100.00000	14.71456				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	12.53288	100.00000	12.50807				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	14.59199	100.00000	14.55665				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	15.37755	100.00000	15.34030				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED13 On 25/07/2018 Spot Bond				100.00000	0.00000	100.88530				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2018 Spot Bond				100.00000	0.00000	102.07275				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2019 Spot Bond			9.03000	105.53108	9.03000	105.50562				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2019 Spot Bond				100.00000	0.00000	100.76884				0.00	0	200,000,000
Total NED16 SPOT										0.00	0	200,000,000
Total For NED16										0.00	0	200,000,000
NED17 On 14/10/2019 Spot Bond				100.00000	0.00000	100.55439				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2020 Spot Bond				100.00000	0.00000	100.47273				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2020 Spot Bond				100.00000	0.00000	102.17247				0.00	0	540,000,000
Total NED19 SPOT										0.00	0	540,000,000
Total For NED19										0.00	0	540,000,000
NED20 On 01/07/2020 Spot Bond			10.48500	102.93792	10.48500	102.90934				0.00	0	2,990,000,000
Total NED20 SPOT										0.00	0	2,990,000,000
Total For NED20										0.00	0	2,990,000,000
NEDT1.On 21/05/2021 Spot Bond				100.00000	0.00000	105.03014				0.00	0	1,750,000,000
Total NEDT1A SPOT										0.00	0	1,750,000,000
Total For NEDT1A										0.00	0	1,750,000,000
NEDT1 On 26/11/2021 Spot Bond				100.00000	0.00000	102.51735				0.00	0	240,000,000
Total NEDT1B SPOT										0.00	0	240,000,000
Total For NEDT1B										0.00	0	240,000,000
NET50 On 08/08/2017 Spot Bond				100.00000	0.00000	104.00247				0.00	0	0
Total NET50 SPOT										0.00	0	0
Total For NET50										0.00	0	0
NGL01 On 22/09/2021 Spot Bond				100.00000	0.00000	103.46066				0.00	10,000,000	765,000,000
Total NGL01 SPOT										0.00	10,000,000	765,000,000
Total For NGL01										0.00	10,000,000	765,000,000
NGL02 On 15/03/2022 Spot Bond				100.00000	0.00000	102.30618				0.00	3,800,000,000	3,650,000,000
Total NGL02 SPOT										0.00	3,800,000,000	3,650,000,000
Total For NGL02										0.00	3,800,000,000	3,650,000,000
NGL03 On 26/05/2022 Spot Bond				100.00000	0.00000	102.09532				0.00	0	0
Total NGL03 SPOT										0.00	0	0
Total For NGL03										0.00	0	0
NGLT1 On 01/07/2022 Spot Bond				100.00000	0.00000	101.18188				0.00	0	0
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	110.13000	10.00000	110.10100				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	102.95376	13.50000	102.91722				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 09/10/2019 Spot Bond				100.00000	0.00000	101.63688				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NHM003 SPOT										0.00	0	0
Total For NHM003										0.00	0	0
NILB11 On 31/01/2025 Spot Bond			3.37500	105.29074	3.37500	119.99200				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	169.78595	3.45000	169.75403				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			3.76500	116.85543	3.76500	116.83254				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			3.99000	158.78716	3.99000	161.09568				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			4.06000	160.03061	4.06000	160.08381				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			3.92000	78.92626	3.92000	101.08137				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			8.28500	102.98279	8.28500	102.96007				0.00	0	1,437,300
Total NMP20N SPOT										0.00	0	1,437,300
Total For NMP20N										0.00	0	1,437,300
NQ1A1 On 22/05/2020 Spot Bond			8.91500	105.47500	8.91500	105.74641				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2018 Spot Bond				100.00000	0.00000	101.65455				0.00	0	22,500,000
Total NQ1A17 SPOT										0.00	0	22,500,000
Total For NQ1A17										0.00	0	22,500,000
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.64131				0.00	0	0
Total NQ1A19 SPOT										0.00	0	0
Total For NQ1A19										0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond				100.00000	0.00000	101.73970				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2018 Spot Bond				100.00000	0.00000	101.66032				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1A23 SPOT										0.00	0	0
Total For NQ1A23										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond				100.00000	0.00000	101.76669				0.00	0	0
Total NQ1A24 SPOT										0.00	0	0
Total For NQ1A24										0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond				100.00000	0.00000	101.81302				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0
NQ1A2 On 22/05/2018 Spot Bond				100.00000	0.00000	101.66032				0.00	0	0
Total NQ1A26 SPOT										0.00	0	0
Total For NQ1A26										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.11500	105.50483	9.11500	105.77406				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2018 Spot Bond				100.00000	0.00000	101.73766				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				100.00000	0.00000	101.80925				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1B1 On 22/05/2018 Spot Bond				100.00000	0.00000	101.69904				0.00	0	0
Total NQ1B19 SPOT										0.00	0	0
Total For NQ1B19										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.31500	105.53470	9.31500	105.80173				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2018 Spot Bond				100.00000	0.00000	101.71840				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond				100.00000	0.00000	101.89242				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQ1C1 On 22/05/2018 Spot Bond				100.00000	0.00000	101.76666				0.00	0	0
Total NQ1C19 SPOT										0.00	0	0
Total For NQ1C19										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	102.08575				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2018 Spot Bond				100.00000	0.00000	101.75711				0.00	0	0
Total NQF1D7 SPOT										0.00	0	0
Total For NQF1D7										0.00	0	0
NQF1D On 22/05/2019 Spot Bond				100.00000	0.00000	101.98600				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			8.26000	107.00313	8.26000	106.97947				0.00	0	34,014,800
Total NRA018 SPOT										0.00	0	34,014,800
Total For NRA018										0.00	0	34,014,800
NRA02: On 31/10/2022 Spot Bond			9.08500	116.07105	9.08500	116.04303				0.00	0	39,344,000
Total NRA022 SPOT										0.00	0	39,344,000
Total For NRA022										0.00	0	39,344,000
NRA02: On 31/05/2023 Spot Bond			3.67000	174.60360	3.67000	174.56977				0.00	0	7,500,000,000
Total NRA023 SPOT										0.00	0	7,500,000,000
Total For NRA023										0.00	0	7,500,000,000
NRA02: On 30/11/2028 Spot Bond			11.01000	109.98938	11.01000	109.95718				0.00	0	5,707,970,800
Total NRA028 SPOT										0.00	0	5,707,970,800
Total For NRA028										0.00	0	5,707,970,800
NRA02: On 30/11/2028 Spot Bond			100.00000	14.09401	100.00000	14.06282				0.00	0	0
Total NRA028/R186 SPOT										0.00	0	0
Total For NRA028/R186										0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	101.23417				0.00	0	0
Total NTC16 SPOT										0.00	0	0
Total For NTC16										0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	102.02044				0.00	0	0
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0
NTC19 On 27/07/2020 Spot Bond				100.00000	0.00000	100.02514				0.00	0	280,000,000
Total NTC19 SPOT										0.00	0	280,000,000
Total For NTC19										0.00	0	280,000,000
NTC20 On 27/07/2020 Spot Bond				100.00000	0.00000	100.11761				0.00	0	0
Total NTC20 SPOT										0.00	0	0
Total For NTC20										0.00	0	0
NTC21 On 24/03/2022 Spot Bond				100.00000	0.00000	100.14542				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NTC21 SPOT										0.00	0	0
Total For NTC21										0.00	0	0
OML02 On 27/11/2019 Spot Bond				100.00000	0.00000	102.25450				0.00	0	0
Total OML02 SPOT										0.00	0	0
Total For OML02										0.00	0	0
OML03 On 27/11/2019 Spot Bond			9.43500	101.29330	9.43500	101.26793				0.00	0	0
Total OML03 SPOT										0.00	0	0
Total For OML03										0.00	0	0
OML04 On 19/03/2020 Spot Bond				100.00000	0.00000	101.29382				0.00	0	40,000,000
Total OML04 SPOT										0.00	0	40,000,000
Total For OML04										0.00	0	40,000,000
OML05 On 19/03/2020 Spot Bond			9.61500	103.91486	9.61500	103.88835				0.00	0	1,506,708,100
Total OML05 SPOT										0.00	0	1,506,708,100
Total For OML05										0.00	0	1,506,708,100
OML06 On 19/03/2022 Spot Bond			10.40500	103.48240	10.40500	103.45389				0.00	0	2,140,717,400
Total OML06 SPOT										0.00	0	2,140,717,400
Total For OML06										0.00	0	2,140,717,400
OML07 On 19/03/2025 Spot Bond			11.41000	101.74147	11.41000	101.71080				0.00	0	3,220,000,000
Total OML07 SPOT										0.00	0	3,220,000,000
Total For OML07										0.00	0	3,220,000,000
OML08 On 14/09/2020 Spot Bond				100.00000	0.00000	101.57003				0.00	0	400,000,000
Total OML08 SPOT										0.00	0	400,000,000
Total For OML08										0.00	0	400,000,000
OML09 On 14/09/2022 Spot Bond			10.39500	106.11714	10.39500	106.08793				0.00	0	1,012,580,800
Total OML09 SPOT										0.00	0	1,012,580,800
Total For OML09										0.00	0	1,012,580,800
OML10 On 14/09/2025 Spot Bond			11.41000	104.00824	11.41000	103.97688				0.00	0	963,930,400
Total OML10 SPOT										0.00	0	963,930,400
Total For OML10										0.00	0	963,930,400
PMM12 On 25/11/2020 Spot Bond			10.00000	110.13000	10.00000	110.10100				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM29 On 04/09/2017 Spot Bond				100.00000	0.00000	101.34281				0.00	0	0
Total PMM29 SPOT										0.00	0	0
Total For PMM29										0.00	0	0
PMM30 On 07/09/2017 Spot Bond				100.00000	0.00000	101.33931				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PMM30 SPOT										0.00	0	0
Total For PMM30										0.00	0	0
PMM33 On 01/09/2017 Spot Bond				100.00000	0.00000	101.40428				0.00	0	0
Total PMM33 SPOT										0.00	0	0
Total For PMM33										0.00	0	0
PMM34 On 07/03/2018 Spot Bond				100.00000	0.00000	100.99375				0.00	0	0
Total PMM34 SPOT										0.00	0	0
Total For PMM34										0.00	0	0
PMM35 On 06/11/2017 Spot Bond				100.00000	0.00000	99.86730				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				100.00000	0.00000	99.93534				0.00	0	0
Total PMM36 SPOT										0.00	0	0
Total For PMM36										0.00	0	0
PMM37 On 27/11/2017 Spot Bond				100.00000	0.00000	101.56167				0.00	0	0
Total PMM37 SPOT										0.00	0	0
Total For PMM37										0.00	0	0
PMM38 On 12/06/2020 Spot Bond				100.00000	0.00000	101.24942				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PPC00: On 31/12/2018 Spot Bond				100.00000	0.00000	97.58667				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC00: On 31/10/2019 Spot Bond				100.00000	0.00000	96.98673				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PRE1A: On 27/01/2018 Spot Bond				100.00000	0.00000	100.08543				0.00	0	0
Total PRE1A3 SPOT										0.00	0	0
Total For PRE1A3										0.00	0	0
PRE1B On 27/01/2018 Spot Bond				100.00000	0.00000	100.02078				0.00	0	0
Total PRE1B1 SPOT										0.00	0	0
Total For PRE1B1										0.00	0	0
PRE1C On 27/01/2018 Spot Bond				100.00000	0.00000	100.03232				0.00	0	0
Total PRE1C1 SPOT										0.00	0	0
Total For PRE1C1										0.00	0	0
PRE1D On 27/01/2018 Spot Bond				100.00000	0.00000	100.03500				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PRE1D1 SPOT										0.00	0	0
Total For PRE1D1										0.00	0	0
PRE2A On 20/02/2022 Spot Bond				100.00000	0.00000	102.84319				0.00	0	0
Total PRE2A1 SPOT										0.00	0	0
Total For PRE2A1										0.00	0	0
PRE2A On 20/02/2022 Spot Bond				100.00000	0.00000	102.97706				0.00	0	0
Total PRE2A2 SPOT										0.00	0	0
Total For PRE2A2										0.00	0	0
PRE2A On 20/02/2022 Spot Bond				100.00000	0.00000	103.09416				0.00	0	0
Total PRE2A3 SPOT										0.00	0	0
Total For PRE2A3										0.00	0	0
PRE2B On 20/02/2022 Spot Bond				100.00000	0.00000	103.32828				0.00	0	0
Total PRE2B1 SPOT										0.00	0	0
Total For PRE2B1										0.00	0	0
PRE2C On 20/02/2022 Spot Bond				100.00000	0.00000	103.36171				0.00	0	0
Total PRE2C1 SPOT										0.00	0	0
Total For PRE2C1										0.00	0	0
PRE2D On 20/02/2022 Spot Bond				100.00000	0.00000	103.39514				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			8.58000	113.39150	8.51000	113.84762			196,654,255,910,000.00	3,635,973,689,500	392,438,472,500	
Total R186 SPOT									16,654,255,910,000.00	635,973,689,500	392,438,472,500	
Total For R186									16,654,255,910,000.00	635,973,689,500	392,438,472,500	
R197 On 07/12/2023 Spot Bond			2.47000	294.84091	2.47000	294.79326			4,175,264,535,000.00	1,690,390,500	44,615,541,700	
Total R197 SPOT									4,175,264,535,000.00	1,690,390,500	44,615,541,700	
Total For R197									4,175,264,535,000.00	1,690,390,500	44,615,541,700	
R202 On 07/12/2033 Spot Bond			2.56000	236.63551	2.57000	236.29766			1,112,889,856,000.00	434,722,600	194,588,857,900	
Total R202 SPOT									1,112,889,856,000.00	434,722,600	194,588,857,900	
Total For R202									1,112,889,856,000.00	434,722,600	194,588,857,900	
R2023 On 28/02/2023 Spot Bond			7.92500	102.47734	7.82500	102.89902			075,869,042,847,500.00	388,122,276,700	783,902,156,700	
Total R2023 SPOT									15,869,042,847,500.00	388,122,276,700	783,902,156,700	
Total For R2023									15,869,042,847,500.00	388,122,276,700	783,902,156,700	
R203 On 15/09/2017 Spot Bond			7.04000	103.24877	7.06000	103.22650			715,224,518,400,000.00	2,232,276,210,000	451,900,542,300	
Total R203 SPOT									15,224,518,400,000.00	232,276,210,000	451,900,542,300	
Total For R203									15,224,518,400,000.00	232,276,210,000	451,900,542,300	
R2030 On 31/01/2030 Spot Bond			9.09000	92.00037	9.09000	91.97814			850,571,693,413,000.00	313,594,245,700	578,770,146,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2030 SPOT									50,571,693,413,000.00	313,594,245,700	578,770,146,900
Total For R2030									50,571,693,413,000.00	313,594,245,700	578,770,146,900
R2032 On 31/03/2032 Spot Bond			9.30500	94.42489	9.30500	94.40143			027,983,522,662,500.00	755,291,082,500	316,362,405,700
Total R2032 SPOT									27,983,522,662,500.00	755,291,082,500	316,362,405,700
Total For R2032									27,983,522,662,500.00	755,291,082,500	316,362,405,700
R2035 On 28/02/2035 Spot Bond			9.55500	97.98704	9.55500	97.96219			030,858,781,586,000.00	421,858,585,200	331,366,617,400
Total R2035 SPOT									10,858,781,586,000.00	421,858,585,200	331,366,617,400
Total For R2035									10,858,781,586,000.00	421,858,585,200	331,366,617,400
R2037 On 31/01/2037 Spot Bond			9.63500	90.14642	9.63500	90.12337			245,199,827,510,000.00	544,390,226,000	713,661,673,700
Total R2037 SPOT									15,199,827,510,000.00	544,390,226,000	713,661,673,700
Total For R2037									15,199,827,510,000.00	544,390,226,000	713,661,673,700
R204 On 21/12/2018 Spot Bond			7.11500	102.05386	7.08000	102.08029			228,547,624,445,000.00	32,121,943,000	254,362,078,500
Total R204 SPOT									28,547,624,445,000.00	32,121,943,000	254,362,078,500
Total For R204									28,547,624,445,000.00	32,121,943,000	254,362,078,500
R2040 On 31/01/2040 Spot Bond			9.80500	92.79093	9.80500	92.76680			336,594,580,467,500.00	238,306,433,500	751,394,447,200
Total R2040 SPOT									16,594,580,467,500.00	238,306,433,500	751,394,447,200
Total For R2040									16,594,580,467,500.00	238,306,433,500	751,394,447,200
R2044 On 31/01/2044 Spot Bond			9.82000	90.00973	9.82000	89.98627			296,576,540,532,000.00	437,533,252,600	634,609,817,300
Total R2044 SPOT									16,576,540,532,000.00	437,533,252,600	634,609,817,300
Total For R2044									16,576,540,532,000.00	437,533,252,600	634,609,817,300
R2048 On 28/02/2048 Spot Bond			9.78500	93.66387	9.78500	93.63956			645,405,752,314,500.00	474,747,649,700	238,096,781,400
Total R2048 SPOT									15,405,752,314,500.00	474,747,649,700	238,096,781,400
Total For R2048									15,405,752,314,500.00	474,747,649,700	238,096,781,400
R207 On 15/01/2020 Spot Bond			7.36000	100.10621	7.23500	100.36272			447,082,282,944,000.00	60,744,875,400	446,852,208,200
Total R207 SPOT									17,082,282,944,000.00	60,744,875,400	446,852,208,200
Total For R207									17,082,282,944,000.00	60,744,875,400	446,852,208,200
R208 On 31/03/2021 Spot Bond			7.51000	99.87932	7.38500	100.24860			439,432,702,615,000.00	457,980,386,500	514,725,268,900
Total R208 SPOT									19,432,702,615,000.00	457,980,386,500	514,725,268,900
Total For R208									19,432,702,615,000.00	457,980,386,500	514,725,268,900
R209 On 31/03/2036 Spot Bond			9.56500	73.50530	9.52000	73.78980			041,436,014,609,000.00	527,071,198,600	998,712,781,800
Total R209 SPOT									11,436,014,609,000.00	527,071,198,600	998,712,781,800
Total For R209									11,436,014,609,000.00	527,071,198,600	998,712,781,800
R210 On 31/03/2028 Spot Bond			2.50000	184.52035	2.50000	184.49039			622,603,000,000.00	249,041,200	97,741,291,400
Total R210 SPOT									622,603,000,000.00	249,041,200	97,741,291,400
Total For R210									622,603,000,000.00	249,041,200	97,741,291,400
R212 On 31/01/2022 Spot Bond			2.45000	148.06658	2.45000	148.04278			119,172,631,970,000.00	48,641,890,600	142,462,700,600

Contract 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 SPOT									19,172,631,970,000.00	48,641,890,600	142,462,700,600
Total For R212									19,172,631,970,000.00	48,641,890,600	142,462,700,600
R213 On 28/02/2031 Spot Bond			9.23500	85.83928	9.18000	86.18911			679,642,856,171,000.00	506,729,058,600	593,882,722,300
Total R213 SPOT									9,642,856,171,000.00	506,729,058,600	593,882,722,300
Total For R213									9,642,856,171,000.00	506,729,058,600	593,882,722,300
R214 On 28/02/2041 Spot Bond			9.71500	73.16872	9.71500	73.14987			743,850,983,886,500.00	282,434,481,100	871,969,043,500
Total R214 SPOT									13,850,983,886,500.00	282,434,481,100	371,969,043,500
Total For R214									13,850,983,886,500.00	282,434,481,100	371,969,043,500
RCG01 On 24/10/2019 Spot Bond				100.00000	0.00000	100.19227			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RCG01 On 24/10/2017 Spot Bond				100.00000	0.00000	100.17811			0.00	0	0
Total RCG01C SPOT									0.00	0	0
Total For RCG01C									0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	101.22113			0.00	0	0
Total RCSB05 SPOT									0.00	0	0
Total For RCSB05									0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	101.61009			0.00	0	0
Total RCSB07 SPOT									0.00	0	0
Total For RCSB07									0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	60.07017	100.00000	59.92465			0.00	0	0
Total RCSB6U SPOT									0.00	0	0
Total For RCSB6U									0.00	0	0
RDF01 On 04/09/2017 Spot Bond			100.00000	93.52735	100.00000	93.29295			0.00	0	0
Total RDF01U SPOT									0.00	0	0
Total For RDF01U									0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	12.93162	100.00000	12.89537			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	64.49680	100.00000	64.33048			0.00	0	0
Total RDF03U SPOT									0.00	0	0
Total For RDF03U									0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	42.85228	100.00000	42.74178			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	21.22161	100.00000	21.16689			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	101.26296				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.85147				0.00	0	0
Total RDFB04 SPOT										0.00	0	0
Total For RDFB04										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	102.73578				0.00	0	230,000,000
Total RDFB05 SPOT										0.00	0	230,000,000
Total For RDFB05										0.00	0	230,000,000
RDFB0 On 22/03/2019 Spot Bond				100.00000	0.00000	101.67104				0.00	0	0
Total RDFB06 SPOT										0.00	0	0
Total For RDFB06										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond			100.00000	31.28933	100.00000	31.21353				0.00	0	0
Total RDFB06/JIBAR SPOT										0.00	0	0
Total For RDFB06/JIBAR										0.00	0	0
RDFB0 On 30/09/2019 Spot Bond				100.00000	0.00000	101.03497				0.00	0	0
Total RDFB07 SPOT										0.00	0	0
Total For RDFB07										0.00	0	0
RDFB0 On 30/09/2021 Spot Bond				100.00000	0.00000	100.94678				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB0 On 02/12/2021 Spot Bond				100.00000	0.00000	101.54656				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB1 On 27/03/2020 Spot Bond				100.00000	0.00000	101.11353				0.00	0	0
Total RDFB10 SPOT										0.00	0	0
Total For RDFB10										0.00	0	0
RDFB1 On 27/03/2022 Spot Bond				100.00000	0.00000	100.92059				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFC3 On 05/10/2017 Spot Bond				100.00000	0.00000	100.67774				0.00	0	0
Total RDFC35 SPOT										0.00	0	0
Total For RDFC35										0.00	0	0
RDFC3 On 22/09/2017 Spot Bond				100.00000	0.00000	100.83818				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFC36 SPOT										0.00	0	0
Total For RDFC36										0.00	0	0
RDFC3 On 04/06/2018 Spot Bond				100.00000	0.00000	101.40797				0.00	0	0
Total RDFC38 SPOT										0.00	0	0
Total For RDFC38										0.00	0	0
RDFC3 On 27/07/2018 Spot Bond				100.00000	0.00000	100.10965				0.00	0	0
Total RDFC39 SPOT										0.00	0	0
Total For RDFC39										0.00	0	0
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	101.89112				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	66.44767	100.00000	66.28670				0.00	0	0
Total REB01/JIBAR SPOT										0.00	0	0
Total For REB01/JIBAR										0.00	0	0
REB02 On 21/05/2018 Spot Bond				100.00000	0.00000	101.84339				0.00	0	0
Total REB02 SPOT										0.00	0	0
Total For REB02										0.00	0	0
REBC0 On 17/11/2017 Spot Bond				100.00000	0.00000	101.70656				0.00	0	0
Total REBC05 SPOT										0.00	0	0
Total For REBC05										0.00	0	0
RED20 On 05/07/2018 Spot Bond				100.00000	0.00000	100.92813				0.00	0	0
Total RED201 SPOT										0.00	0	0
Total For RED201										0.00	0	0
RED20:On 05/04/2019 Spot Bond				100.00000	0.00000	100.97499				0.00	0	0
Total RED202 SPOT										0.00	0	0
Total For RED202										0.00	0	0
RED20:On 05/04/2019 Spot Bond				100.00000	0.00000	101.15877				0.00	0	0
Total RED203 SPOT										0.00	0	0
Total For RED203										0.00	0	0
RED20:On 05/01/2020 Spot Bond				100.00000	0.00000	100.96358				0.00	0	0
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED30 On 16/09/2021 Spot Bond				100.00000	0.00000	101.43320				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	63.66453	100.00000	63.51030				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES02I On 02/03/2019 Spot Bond			100.00000	31.32534	100.00000	31.24945				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	18.12062	100.00000	18.07672				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	12.80507	100.00000	12.77405				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	102.10891				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	99.86393				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	101.40645				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	100.37732				0.00	500,000,000	500,000,000
Total RES32 SPOT										0.00	500,000,000	500,000,000
Total For RES32										0.00	500,000,000	500,000,000
RES34 On 25/08/2019 Spot Bond				100.00000	0.00000	102.89685				0.00	0	0
Total RES34 SPOT										0.00	0	0
Total For RES34										0.00	0	0
RES35 On 25/08/2021 Spot Bond				100.00000	0.00000	101.74898				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES36 On 21/10/2019 Spot Bond				100.00000	0.00000	100.26779				0.00	0	0
Total RES36 SPOT										0.00	0	0
Total For RES36										0.00	0	0
RES38 On 01/08/2020 Spot Bond				100.00000	0.00000	99.99974				0.00	150,000,000	50,000,000
Total RES38 SPOT										0.00	150,000,000	50,000,000
Total For RES38										0.00	150,000,000	50,000,000
RES39I On 03/05/2018 Spot Bond			100.00000	66.64454	100.00000	66.43647				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RES39U SPOT										0.00	0	0
Total For RES39U										0.00	0	0
RMB10€ On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMB10€ SPOT										0.00	0	0
Total For RMB10€										0.00	0	0
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	80.83846				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RPP011 On 31/08/2018 Spot Bond			100.00000	47.28841	100.00000	47.17508				0.00	0	0
Total RPP011U SPOT										0.00	0	0
Total For RPP011U										0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	19.12649	100.00000	19.08016				0.00	0	0
Total RPP081U SPOT										0.00	0	0
Total For RPP081U										0.00	0	0
RPS001 On 16/11/2022 Spot Bond				100.00000	0.00000	103.70267				0.00	0	0
Total RPS001 SPOT										0.00	0	0
Total For RPS001										0.00	0	0
RPS002 On 30/04/2025 Spot Bond				100.00000	0.00000	45.36991				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			9.05500	105.61387	9.05500	105.58833				0.00	0	20,689,800
Total RW21 SPOT										0.00	0	20,689,800
Total For RW21										0.00	0	20,689,800
RW23 On 10/12/2023 Spot Bond			9.50500	101.37794	9.50500	101.35223				0.00	0	25,227,900
Total RW23 SPOT										0.00	0	25,227,900
Total For RW23										0.00	0	25,227,900
RW28 On 10/12/2028 Spot Bond			10.88000	97.37196	10.88000	97.34378				0.00	0	104,063,500
Total RW28 SPOT										0.00	0	104,063,500
Total For RW28										0.00	0	104,063,500
S1327L On 02/08/2017 Spot Bond			100.00000	100.00000	100.00000	99.72678				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	110.13000	10.00000	110.10100				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			8.16000	102.06894	8.16000	102.04672				0.00	0	2,906,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBK14 SPOT									0.00	0	2,906,800
Total For SBK14									0.00	0	2,906,800
SBK16 On 15/03/2018 Spot Bond				100.00000	0.00000	101.43475			0.00	0	0
Total SBK16 SPOT									0.00	0	0
Total For SBK16									0.00	0	0
SBK17 On 30/07/2019 Spot Bond				100.00000	0.00000	99.00032			0.00	0	530,000,000
Total SBK17 SPOT									0.00	0	530,000,000
Total For SBK17									0.00	0	530,000,000
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	101.74719			0.00	240,000,000	1,000,000,000
Total SBK18 SPOT									0.00	240,000,000	1,000,000,000
Total For SBK18									0.00	240,000,000	1,000,000,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.20405			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2019 Spot Bond				100.00000	0.00000	103.26589			0.00	0	570,000,000
Total SBK20 SPOT									0.00	0	570,000,000
Total For SBK20									0.00	0	570,000,000
SBK21 On 28/01/2020 Spot Bond				100.00000	0.00000	99.78047			0.00	0	60,000,000
Total SBK21 SPOT									0.00	0	60,000,000
Total For SBK21									0.00	0	60,000,000
SBK22 On 28/05/2020 Spot Bond				100.00000	0.00000	103.10065			0.00	0	810,000,000
Total SBK22 SPOT									0.00	0	810,000,000
Total For SBK22									0.00	0	810,000,000
SBK23 On 28/05/2022 Spot Bond			11.12500	103.62728	11.12500	103.59680			0.00	0	2,740,000,000
Total SBK23 SPOT									0.00	0	2,740,000,000
Total For SBK23									0.00	0	2,740,000,000
SBK24 On 19/10/2020 Spot Bond				100.00000	0.00000	102.50103			0.00	0	100,000,000
Total SBK24 SPOT									0.00	0	100,000,000
Total For SBK24									0.00	0	100,000,000
SBK24/ On 19/10/2025 Spot Bond			100.00000	11.20567	100.00000	11.17853			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond				100.00000	0.00000	102.52286			0.00	10,000,000	1,295,000,000
Total SBK25 SPOT									0.00	10,000,000	1,295,000,000
Total For SBK25									0.00	10,000,000	1,295,000,000
SBK26 On 25/04/2021 Spot Bond			11.12500	106.63174	11.12500	106.60020			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0
SBK9 On 10/04/2018 Spot Bond			8.43000	102.57633	8.43000	102.55319			0.00	0	2,789,406,800
Total SBK9 SPOT									0.00	0	2,789,406,800
Total For SBK9									0.00	0	2,789,406,800
SBN33 On 15/09/2017 Spot Bond			8.46000	103.07381	8.46000	103.05017			0.00	0	0
Total SBN33 SPOT									0.00	0	0
Total For SBN33									0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	101.19426			0.00	0	0
Total SBN45 SPOT									0.00	0	0
Total For SBN45									0.00	0	0
SBS13 On 22/09/2017 Spot Bond			7.68000	103.34105	7.68000	103.31954			0.00	0	3,996,100
Total SBS13 SPOT									0.00	0	3,996,100
Total For SBS13									0.00	0	3,996,100
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.34216			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2021 Spot Bond				100.00000	0.00000	101.69439			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			8.68500	105.94211	8.68500	105.91751			0.00	0	1,626,100
Total SBS19 SPOT									0.00	0	1,626,100
Total For SBS19									0.00	0	1,626,100
SBS20 On 15/05/2026 Spot Bond			9.67500	104.31439	9.67500	104.28760			0.00	0	36,793,500
Total SBS20 SPOT									0.00	0	36,793,500
Total For SBS20									0.00	0	36,793,500
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	103.52360			0.00	0	520,000,000
Total SBS21 SPOT									0.00	0	520,000,000
Total For SBS21									0.00	0	520,000,000
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	102.43796			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			7.86000	103.34054	7.86000	103.31888			0.00	0	115,392,400
Total SBS25 SPOT									0.00	0	115,392,400
Total For SBS25									0.00	0	115,392,400
SBS27 On 20/02/2024 Spot Bond			9.07500	109.67594	9.07500	109.64905		19,329,750,000,000.00		2,130,000,000	1,291,061,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS27 SPOT									19,329,750,000,000.00	2,130,000,000	1,291,061,700
Total For SBS27									19,329,750,000,000.00	2,130,000,000	1,291,061,700
SBS29 On 12/06/2019 Spot Bond			7.88500	102.56232	7.88500	102.54065			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			9.85500	91.91488	9.85500	91.89085			0.00	0	33,200,200
Total SBS3 SPOT									0.00	0	33,200,200
Total For SBS3									0.00	0	33,200,200
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	101.10296			0.00	0	0
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 12/06/2027 Spot Bond			9.91000	100.56443	9.91000	100.53785		8,126,200,000,000.00	820,000,000	820,000,000	410,338,600
Total SBS31 SPOT									8,126,200,000,000.00	820,000,000	410,338,600
Total For SBS31									8,126,200,000,000.00	820,000,000	410,338,600
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	100.98965			0.00	0	0
Total SBS32 SPOT									0.00	0	0
Total For SBS32									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	101.06143			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			9.81000	105.17204	9.81000	105.14468			0.00	0	1,450,000,000
Total SBS34 SPOT									0.00	0	1,450,000,000
Total For SBS34									0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	100.26945			0.00	0	0
Total SBS35 SPOT									0.00	0	0
Total For SBS35									0.00	0	0
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	99.87654			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			8.11000	99.78616	8.11000	99.76460			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			9.52500	97.80462	9.52500	97.77988		2,667,000,000,000.00	280,000,000	280,000,000	1,090,000,000
Total SBS38 SPOT									2,667,000,000,000.00	280,000,000	1,090,000,000
Total For SBS38									2,667,000,000,000.00	280,000,000	1,090,000,000
SBS39 On 29/01/2030 Spot Bond			10.20000	96.68582	10.20000	96.65969			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			8.70500	101.43130	8.70500	101.40782			0.00	0	607,191,600
Total SBS4 SPOT									0.00	0	607,191,600
Total For SBS4									0.00	0	607,191,600
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	102.56334			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			8.93000	106.53998	8.93000	106.51469		517,940,000,000.00		58,000,000	58,000,000
Total SBS41 SPOT								517,940,000,000.00		58,000,000	58,000,000
Total For SBS41								517,940,000,000.00		58,000,000	58,000,000
SBS42 On 12/11/2025 Spot Bond			9.53000	108.59805	9.53000	108.57058			0.00	0	47,177,900
Total SBS42 SPOT									0.00	0	47,177,900
Total For SBS42									0.00	0	47,177,900
SBS43 On 12/11/2027 Spot Bond			9.86000	108.49426	9.86000	108.46590			0.00	0	0
Total SBS43 SPOT									0.00	0	0
Total For SBS43									0.00	0	0
SBS44 On 15/02/2019 Spot Bond				100.00000	0.00000	102.10369			0.00	0	0
Total SBS44 SPOT									0.00	0	0
Total For SBS44									0.00	0	0
SBS45 On 15/02/2021 Spot Bond				100.00000	0.00000	102.61172			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			8.92500	112.34307	8.92500	112.31598			0.00	0	0
Total SBS46 SPOT									0.00	0	0
Total For SBS46									0.00	0	0
SBS47 On 15/02/2023 Spot Bond				100.00000	0.00000	102.52737			0.00	0	0
Total SBS47 SPOT									0.00	0	0
Total For SBS47									0.00	0	0
SBS48 On 31/01/2020 Spot Bond				100.00000	0.00000	99.79729			0.00	0	0
Total SBS48 SPOT									0.00	0	0
Total For SBS48									0.00	0	0
SBS49 On 31/01/2022 Spot Bond				100.00000	0.00000	100.02198			0.00	460,000,000	460,000,000
Total SBS49 SPOT									0.00	460,000,000	460,000,000
Total For SBS49									0.00	460,000,000	460,000,000
SBS50 On 31/01/2022 Spot Bond			8.92500	101.97787	8.92500	101.95367			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS50 SPOT										0.00	0	0
Total For SBS50										0.00	0	0
SBS51 On 31/01/2024 Spot Bond			9.55000	101.12249	9.55000	101.09686				0.00	0	0
Total SBS51 SPOT										0.00	0	0
Total For SBS51										0.00	0	0
SBS52 On 29/01/2030 Spot Bond				100.00000	0.00000	100.02337				0.00	0	760,000,000
Total SBS52 SPOT										0.00	0	760,000,000
Total For SBS52										0.00	0	760,000,000
SBS53 On 03/05/2027 Spot Bond				100.00000	0.00000	99.95308				0.00	0	0
Total SBS53 SPOT										0.00	0	0
Total For SBS53										0.00	0	0
SBS54 On 12/06/2020 Spot Bond				100.00000	0.00000	101.22465				0.00	0	0
Total SBS54 SPOT										0.00	0	0
Total For SBS54										0.00	0	0
SBS55 On 12/06/2022 Spot Bond				100.00000	0.00000	101.26794				0.00	0	0
Total SBS55 SPOT										0.00	0	0
Total For SBS55										0.00	0	0
SBS56 On 12/06/2022 Spot Bond			8.95500	101.20814	8.95500	101.18391				0.00	0	0
Total SBS56 SPOT										0.00	0	0
Total For SBS56										0.00	0	0
SBS57 On 12/06/2024 Spot Bond				100.00000	0.00000	101.28149				0.00	0	0
Total SBS57 SPOT										0.00	0	0
Total For SBS57										0.00	0	0
SBS58 On 12/06/2027 Spot Bond				100.00000	0.00000	101.37669				0.00	0	0
Total SBS58 SPOT										0.00	0	0
Total For SBS58										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.92000	272.70680	3.92000	272.65211				0.00	0	640,000,000
Total SBSI11 SPOT										0.00	0	640,000,000
Total For SBSI11										0.00	0	640,000,000
SBSI14 On 07/12/2033 Spot Bond			4.12000	194.73339	4.12000	195.01591				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SBT101 On 31/03/2022 Spot Bond				100.00000	0.00000	101.18648				0.00	0	0
Total SBT101 SPOT										0.00	0	0
Total For SBT101										0.00	0	0
SCM10 On 15/09/2017 Spot Bond			100.00000	91.30644	100.00000	91.08374				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SCM10U SPOT										0.00	0	0
Total For SCM10U										0.00	0	0
SF2A2L On 11/02/2018 Spot Bond			100.00000	66.43777	100.00000	66.27682				0.00	0	0
Total SF2A2U SPOT										0.00	0	0
Total For SF2A2U										0.00	0	0
SF2BU On 11/02/2018 Spot Bond			100.00000	67.09428	100.00000	66.93174				0.00	0	0
Total SF2BU SPOT										0.00	0	0
Total For SF2BU										0.00	0	0
SF2CU On 11/02/2018 Spot Bond			100.00000	68.28793	100.00000	68.12251				0.00	0	0
Total SF2CU SPOT										0.00	0	0
Total For SF2CU										0.00	0	0
SF2DU On 11/02/2018 Spot Bond			100.00000	68.88476	100.00000	68.71788				0.00	0	0
Total SF2DU SPOT										0.00	0	0
Total For SF2DU										0.00	0	0
SGI004 On 20/01/2021 Spot Bond				100.00000	0.00000	100.82552				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond				100.00000	0.00000	100.82564				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				100.00000	0.00000	82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	101.64727				0.00	0	0
Total SHS06 SPOT										0.00	0	0
Total For SHS06										0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	110.13000	10.00000	110.10100				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SHS19 On 10/09/2017 Spot Bond			8.66000	104.11659	8.66000	104.09212				0.00	0	0
Total SHS19 SPOT										0.00	0	0
Total For SHS19										0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.00000	0.00000	102.16128				0.00	0	0
Total SHS22 SPOT										0.00	0	0
Total For SHS22										0.00	0	0
SHS23 On 29/06/2018 Spot Bond				100.00000	0.00000	100.86483				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHS23 SPOT										0.00	0	0
Total For SHS23										0.00	0	0
SHS24 On 29/06/2020 Spot Bond				100.00000	0.00000	100.89142				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			9.28500	102.25761	9.28500	102.23225				0.00	0	0
Total SHS25 SPOT										0.00	0	0
Total For SHS25										0.00	0	0
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	100.89142				0.00	0	0
Total SHS26 SPOT										0.00	0	0
Total For SHS26										0.00	0	0
SHS28 On 15/04/2018 Spot Bond				100.00000	0.00000	100.95756				0.00	0	0
Total SHS28 SPOT										0.00	0	0
Total For SHS28										0.00	0	0
SHS29I On 03/12/2018 Spot Bond			100.00000	44.25211	100.00000	44.14491				0.00	0	0
Total SHS29U SPOT										0.00	0	0
Total For SHS29U										0.00	0	0
SHS30 On 05/04/2020 Spot Bond				100.00000	0.00000	100.73212				0.00	0	0
Total SHS30 SPOT										0.00	0	0
Total For SHS30										0.00	0	0
SHS31 On 05/10/2022 Spot Bond				100.00000	0.00000	100.74668				0.00	0	0
Total SHS31 SPOT										0.00	0	0
Total For SHS31										0.00	0	0
SHS32 On 10/07/2020 Spot Bond				100.00000	0.00000	100.60839				0.00	0	0
Total SHS32 SPOT										0.00	0	0
Total For SHS32										0.00	0	0
SHS33 On 10/10/2022 Spot Bond				100.00000	0.00000	100.62013				0.00	30,000,000	10,000,000
Total SHS33 SPOT										0.00	30,000,000	10,000,000
Total For SHS33										0.00	30,000,000	10,000,000
SLI3 On 15/08/2018 Spot Bond			8.33000	104.39170	8.33000	104.36817				0.00	0	3,204,300
Total SLI3 SPOT										0.00	0	3,204,300
Total For SLI3										0.00	0	3,204,300
SLI4 On 15/08/2021 Spot Bond				100.00000	0.00000	102.05842				0.00	0	0
Total SLI4 SPOT										0.00	0	0
Total For SLI4										0.00	0	0
SLRA1 On 15/08/2019 Spot Bond				100.00000	0.00000	101.95857				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SLRA1 SPOT										0.00	0	0
Total For SLRA1										0.00	0	0
SLRA2 On 15/08/2021 Spot Bond				100.00000	0.00000	102.01160				0.00	0	0
Total SLRA2 SPOT										0.00	0	0
Total For SLRA2										0.00	0	0
SLRB1 On 15/08/2019 Spot Bond				100.00000	0.00000	102.04374				0.00	0	0
Total SLRB1 SPOT										0.00	0	0
Total For SLRB1										0.00	0	0
SLRB2 On 15/08/2021 Spot Bond				100.00000	0.00000	102.06480				0.00	0	0
Total SLRB2 SPOT										0.00	0	0
Total For SLRB2										0.00	0	0
SLRC1 On 15/08/2019 Spot Bond				100.00000	0.00000	102.21616				0.00	0	0
Total SLRC1 SPOT										0.00	0	0
Total For SLRC1										0.00	0	0
SLRC2 On 15/08/2021 Spot Bond				100.00000	0.00000	102.26052				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			8.26000	103.09842	8.26000	103.07533				0.00	0	3,770,016,700
Total SNT01 SPOT										0.00	0	3,770,016,700
Total For SNT01										0.00	0	3,770,016,700
SNT02 On 12/04/2021 Spot Bond				100.00000	0.00000	100.59352				0.00	200,000,000	200,000,000
Total SNT02 SPOT										0.00	200,000,000	200,000,000
Total For SNT02										0.00	200,000,000	200,000,000
SNT03 On 12/04/2023 Spot Bond			10.42500	109.23444	10.42500	109.20411				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
SNT04 On 27/06/2022 Spot Bond				100.00000	0.00000	100.95365				0.00	0	0
Total SNT04 SPOT										0.00	0	0
Total For SNT04										0.00	0	0
SPDA10 On 21/08/2021 Spot Bond				100.00000	0.00000	101.80242				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	101.78337				0.00	0	0
Total SPDA4 SPOT										0.00	0	0
Total For SPDA4										0.00	0	0
SPDA5 On 21/08/2017 Spot Bond				100.00000	0.00000	101.70909				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SPDA5 SPOT										0.00	0	0
Total For SPDA5										0.00	0	0
SPDA6 On 21/08/2019 Spot Bond				100.00000	0.00000	101.73686				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPDA7 On 21/08/2019 Spot Bond				100.00000	0.00000	101.74134				0.00	0	0
Total SPDA7 SPOT										0.00	0	0
Total For SPDA7										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond				100.00000	0.00000	101.79335				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPDA9 On 21/08/2019 Spot Bond				100.00000	0.00000	101.77170				0.00	0	0
Total SPDA9 SPOT										0.00	0	0
Total For SPDA9										0.00	0	0
SPG00:On 09/09/2019 Spot Bond				100.00000	0.00000	101.43828				0.00	0	0
Total SPG002 SPOT										0.00	0	0
Total For SPG002										0.00	0	0
SPG00:On 31/10/2019 Spot Bond				100.00000	0.00000	100.02394				0.00	0	0
Total SPG003 SPOT										0.00	0	0
Total For SPG003										0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.64381				0.00	0	501,100
Total SSA05 SPOT										0.00	0	501,100
Total For SSA05										0.00	0	501,100
SSA06 On 16/04/2020 Spot Bond			9.08500	99.94648	9.08500	99.92221				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			8.95500	95.51454	8.95500	95.49168				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			8.95500	95.51454	8.95500	95.49168		1,791,000,000,000.00		200,000,000	200,000,000	200,000,000
Total SSN005 SPOT								1,791,000,000,000.00		200,000,000	200,000,000	200,000,000
Total For SSN005								1,791,000,000,000.00		200,000,000	200,000,000	200,000,000
SSN00:On 15/09/2017 Spot Bond			7.94000	103.13781	7.94000	103.11560				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			3.93000	87.58646	3.93000	115.52399				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01: On 21/12/2026 Spot Bond			10.01000	104.12023	10.01000	104.09245				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			11.05000	74.79201	11.05000	74.77015				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02: On 21/01/2019 Spot Bond				100.00000	0.00000	100.26655				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02: On 16/01/2019 Spot Bond				100.00000	0.00000	100.41651				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02: On 25/09/2019 Spot Bond				100.00000	0.00000	100.96945				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02: On 07/12/2023 Spot Bond				100.00000	0.00000	101.63011				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 17/03/2020 Spot Bond				100.00000	0.00000	101.11495				0.00	640,000,000	160,000,000
Total SSN033 SPOT										0.00	640,000,000	160,000,000
Total For SSN033										0.00	640,000,000	160,000,000
SSN03: On 02/06/2020 Spot Bond				100.00000	0.00000	101.57105				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond				100.00000	0.00000	101.96691				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03: On 18/12/2020 Spot Bond				100.00000	0.00000	107.38958				0.00	0	0
Total SSN036 SPOT										0.00	0	0
Total For SSN036										0.00	0	0
SSN03: On 01/06/2021 Spot Bond				100.00000	0.00000	101.68216				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	100.17761	9.55000	100.15222				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04(On 13/10/2023 Spot Bond				100.00000	0.00000	100.53379				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			9.22500	105.58962	9.22500	105.56361				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN04(On 01/12/2017 Spot Bond				100.00000	0.00000	95.29970				0.00	0	0
Total SSN042 SPOT										0.00	0	0
Total For SSN042										0.00	0	0
SSN04(On 31/01/2038 Spot Bond			4.05000	99.08567	4.05000	99.06550				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN04(On 09/02/2027 Spot Bond				100.00000	0.00000	99.78787				0.00	0	20,000,000
Total SSN044 SPOT										0.00	0	20,000,000
Total For SSN044										0.00	0	20,000,000
SSN04(On 14/02/2018 Spot Bond				100.00000	0.00000	101.78591				0.00	0	0
Total SSN045 SPOT										0.00	0	0
Total For SSN045										0.00	0	0
SSN04(On 30/04/2027 Spot Bond				100.00000	0.00000	100.02579				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				100.00000	0.00000	100.61240				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN04(On 21/06/2018 Spot Bond				100.00000	0.00000	100.92278				0.00	0	0
Total SSN048 SPOT										0.00	0	0
Total For SSN048										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.46000	100.45078	9.46000	100.42542				0.00	0	4,180,000
Total SZ25 SPOT										0.00	0	4,180,000
Total For SZ25										0.00	0	4,180,000
T12A10 On 21/08/2019 Spot Bond				100.00000	0.00000	101.72718				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/08/2019 Spot Bond				100.00000	0.00000	102.35671				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A12 On 21/08/2019 Spot Bond			8.88500	104.29847	8.88500	104.27343				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A10 On 21/08/2018 Spot Bond				100.00000	0.00000	101.97618				0.00	0	0
Total T13A10 SPOT										0.00	0	0
Total For T13A10										0.00	0	0
T13A11 On 21/08/2020 Spot Bond				100.00000	0.00000	101.81645				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			8.78500	108.97923	8.78500	108.95334				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A13 On 21/08/2018 Spot Bond				100.00000	0.00000	101.67775				0.00	0	0
Total T13A13 SPOT										0.00	0	0
Total For T13A13										0.00	0	0
T13A14 On 21/08/2018 Spot Bond				100.00000	0.00000	101.97618				0.00	0	0
Total T13A14 SPOT										0.00	0	0
Total For T13A14										0.00	0	0
T13A15 On 21/08/2020 Spot Bond				100.00000	0.00000	101.81260				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			8.88500	108.34135	8.88500	108.31533				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A18 On 21/08/2018 Spot Bond				100.00000	0.00000	101.76590				0.00	0	0
Total T13A18 SPOT										0.00	0	0
Total For T13A18										0.00	0	0
T13A19 On 21/08/2020 Spot Bond				100.00000	0.00000	101.50861				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			8.83500	106.72478	8.83500	106.69929				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T14A10 On 21/11/2019 Spot Bond				100.00000	0.00000	101.75617				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T14A10 SPOT										0.00	0	0
Total For T14A10										0.00	0	0
T14A11 On 21/11/2021 Spot Bond				100.00000	0.00000	101.79470				0.00	0	0
Total T14A11 SPOT										0.00	0	0
Total For T14A11										0.00	0	0
T14A12 On 21/11/2021 Spot Bond			9.15000	101.77562	9.15000	101.75074				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	101.43244				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	100.71265				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS135 On 06/07/2018 Spot Bond				100.00000	0.00000	100.67327				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS136 On 06/07/2020 Spot Bond				100.00000	0.00000	100.68649				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				100.00000	0.00000	101.82337				0.00	0	0
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS141 On 28/10/2019 Spot Bond				100.00000	0.00000	100.08619				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142 On 28/10/2021 Spot Bond				100.00000	0.00000	100.08932				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS143 On 17/11/2017 Spot Bond				100.00000	0.00000	101.72858				0.00	0	0
Total TFS143 SPOT										0.00	0	0
Total For TFS143										0.00	0	0
TFS144 On 20/03/2020 Spot Bond				100.00000	0.00000	101.03154				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS145 On 20/03/2022 Spot Bond				100.00000	0.00000	101.06096				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS14€ On 25/04/2018 Spot Bond				100.00000	0.00000	99.73019				0.00	0	0
Total TFS146 SPOT										0.00	0	0
Total For TFS146										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH11A1 On 18/07/2018 Spot Bond				100.00000	0.00000	100.38808				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2018 Spot Bond				100.00000	0.00000	100.40009				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	100.34891	8.73000	100.32560				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2018 Spot Bond				100.00000	0.00000	100.24961				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2018 Spot Bond				100.00000	0.00000	100.57186				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2018 Spot Bond			8.58000	99.98493	8.58000	99.96210				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2018 Spot Bond				100.00000	0.00000	100.23816				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2018 Spot Bond				100.00000	0.00000	100.57186				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2018 Spot Bond				100.00000	0.00000	100.64534				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2018 Spot Bond				100.00000	0.00000	100.41284				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B2 On 18/07/2018 Spot Bond				100.00000	0.00000	100.41134				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11B3 On 18/07/2018 Spot Bond				100.00000	0.00000	100.44991				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C1 On 18/07/2018 Spot Bond				100.00000	0.00000	100.44841				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C2 On 18/07/2018 Spot Bond				100.00000	0.00000	100.43532				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11C3 On 18/07/2018 Spot Bond				100.00000	0.00000	100.56624				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D1 On 18/07/2018 Spot Bond				100.00000	0.00000	100.56773				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D2 On 18/07/2018 Spot Bond				100.00000	0.00000	100.56029				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH11D3 On 21/08/2019 Spot Bond				100.00000	0.00000	101.68907				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A1 On 21/08/2019 Spot Bond				100.00000	0.00000	101.75622				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond			8.83500	104.71085	8.83500	104.68585				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond				100.00000	0.00000	101.72718				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A4 On 21/08/2019 Spot Bond				100.00000	0.00000	101.79493				0.00	304,000,000	76,000,000

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 TH12A5 SPOT										0.00	304,000,000	76,000,000
Total For TH12A5										0.00	304,000,000	76,000,000
TH12A5 On 21/08/2019 Spot Bond			8.74500	103.43546	8.74500	103.41101				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond				100.00000	0.00000	101.71750				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				100.00000	0.00000	101.79493				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond			8.85500	102.70759	8.85500	102.68301				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond				100.00000	0.00000	101.88201				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond				100.00000	0.00000	101.88201				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond				100.00000	0.00000	101.88201				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B3 On 21/08/2019 Spot Bond				100.00000	0.00000	101.88201				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12B4 On 21/08/2019 Spot Bond				100.00000	0.00000	102.03677				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				100.00000	0.00000	102.03677				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C2 On 21/08/2019 Spot Bond				100.00000	0.00000	102.03677				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C3 On 21/08/2019 Spot Bond				100.00000	0.00000	102.03483				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.00000	0.00000	102.66479				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.00000	0.00000	102.66479				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.00000	0.00000	102.77151				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.00000	0.00000	102.65320				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	101.68266				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	101.72525				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A On 21/08/2020 Spot Bond				100.00000	0.00000	102.19570				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A On 21/08/2020 Spot Bond			8.98500	105.03849	8.98500	105.01299				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	101.68460				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	101.82728				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A On 21/08/2020 Spot Bond				100.00000	0.00000	101.19397				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A On 21/08/2020 Spot Bond			8.87500	106.28053	8.87500	106.25503				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A8 On 21/08/2018 Spot Bond				100.00000	0.00000	101.67775				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13A9 On 21/08/2020 Spot Bond				100.00000	0.00000	101.88191				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond				100.00000	0.00000	101.88384				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond				100.00000	0.00000	101.91849				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond				100.00000	0.00000	101.87999				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B4 On 21/08/2020 Spot Bond				100.00000	0.00000	101.87610				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13B5 On 21/08/2020 Spot Bond				100.00000	0.00000	102.01729				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond				100.00000	0.00000	102.03276				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C2 On 21/08/2020 Spot Bond				100.00000	0.00000	102.01469				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C3 On 21/08/2020 Spot Bond				100.00000	0.00000	102.05316				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C4 On 21/08/2020 Spot Bond				100.00000	0.00000	102.12362				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13C5 On 21/08/2020 Spot Bond				100.00000	0.00000	102.65481				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D1 On 21/08/2020 Spot Bond				100.00000	0.00000	102.65481				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D2 On 21/08/2020 Spot Bond				100.00000	0.00000	102.68665				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D3 On 21/08/2020 Spot Bond				100.00000	0.00000	102.65790				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D4 On 21/08/2020 Spot Bond				100.00000	0.00000	102.69341				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A1 On 21/11/2017 Spot Bond				100.00000	0.00000	101.57258				0.00	0	0
Total TH14A1 SPOT										0.00	0	0
Total For TH14A1										0.00	0	0
TH14A2 On 21/11/2019 Spot Bond				100.00000	0.00000	101.43403				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A3 On 21/11/2021 Spot Bond				100.00000	0.00000	101.82178				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			8.92500	106.09214	8.92500	106.06696				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				100.00000	0.00000	101.60129				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				100.00000	0.00000	101.75617				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				100.00000	0.00000	101.80630				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A8 On 21/11/2021 Spot Bond			8.87500	102.87138	8.87500	103.47437				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14A8 On 21/05/2018 Spot Bond				100.00000	0.00000	101.62460				0.00	0	0
Total TH14A9 SPOT										0.00	0	0
Total For TH14A9										0.00	0	0
TH14A9 On 21/11/2021 Spot Bond				100.00000	0.00000	101.93972				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B1 On 21/11/2021 Spot Bond				100.00000	0.00000	101.88172				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B2 On 21/11/2021 Spot Bond				100.00000	0.00000	101.85852				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14B3 On 21/11/2021 Spot Bond				100.00000	0.00000	102.03637				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C1 On 21/11/2021 Spot Bond				100.00000	0.00000	101.99771				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C2 On 21/11/2021 Spot Bond				100.00000	0.00000	101.97452				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14C3 On 21/11/2021 Spot Bond				100.00000	0.00000	102.61566				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D1 On 21/11/2021 Spot Bond				100.00000	0.00000	102.57514				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D2 On 21/11/2021 Spot Bond				100.00000	0.00000	102.51918				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
THE9B3 On 18/07/2019 Spot Bond				100.00000	0.00000	100.42632				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C On 18/07/2019 Spot Bond				100.00000	0.00000	101.80048				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0
THE9D-On 18/07/2019 Spot Bond				100.00000	0.00000	100.57921				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			8.92500	96.14405	8.92500	96.08391				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	24.09803	100.00000	24.05231				0.00	0	0
TL20/R-On 25/11/2020 Spot Bond			10.00000	110.13000	10.00000	110.10100				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0
Total For TL20/R207										0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	13.24405	100.00000	13.20270				0.00	0	0
Total TL21U SPOT										0.00	0	0
Total For TL21U										0.00	0	0
TLC01 On 22/09/2017 Spot Bond				100.00000	0.00000	103.00635				0.00	0	0
Total TLC01 SPOT										0.00	0	0
Total For TLC01										0.00	0	0
TLC02 On 22/03/2018 Spot Bond				100.00000	0.00000	100.96709				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			7.75000	102.36457	7.75000	102.34330				0.00	0	12,260,470,739
Total TN17 SPOT										0.00	0	12,260,470,739
Total For TN17										0.00	0	12,260,470,739
TN17/R-On 14/11/2017 Spot Bond			100.00000	81.42458	100.00000	81.25132				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			8.66500	108.84776	8.66500	108.82268				0.00	0	47,120,485,200
Total TN20 SPOT										0.00	0	47,120,485,200
Total For TN20										0.00	0	47,120,485,200
TN20/R-On 17/09/2020 Spot Bond			100.00000	21.33164	100.00000	21.28469				0.00	0	0
Total TN20/R208 SPOT										0.00	0	0
Total For TN20/R208										0.00	0	0
TN20U On 14/04/2020 Spot Bond			100.00000	8.99506	100.00000	8.97327				0.00	0	0
Total TN20U SPOT										0.00	0	0
Total For TN20U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN21U On 13/05/2021 Spot Bond			100.00000	13.67899	100.00000	13.63167			0.00	0	0
Total TN21U SPOT									0.00	0	0
Total For TN21U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			9.34500	109.33257	9.34500	109.30544			0.00	0	4,255,556,900
Total TN23 SPOT									0.00	0	4,255,556,900
Total For TN23									0.00	0	4,255,556,900
TN23/R On 06/11/2023 Spot Bond			100.00000	13.66758	100.00000	13.63750			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			10.35000	99.72707	10.35000	99.69928			0.00	0	15,505,429,100
Total TN25 SPOT									0.00	0	15,505,429,100
Total For TN25									0.00	0	15,505,429,100
TN25/R On 19/08/2025 Spot Bond			100.00000	13.85016	100.00000	13.81917			0.00	0	0
Total TN25/R186 SPOT									0.00	0	0
Total For TN25/R186									0.00	0	0
TN27 On 14/11/2027 Spot Bond			10.47000	92.16246	10.47000	92.13691		2,094,000,000,000.00	200,000,000	4,388,619,300	
Total TN27 SPOT								2,094,000,000,000.00	200,000,000	4,388,619,300	
Total For TN27								2,094,000,000,000.00	200,000,000	4,388,619,300	
TN27/R On 14/11/2027 Spot Bond			100.00000	10.63755	100.00000	10.61414			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			11.19000	98.56677	11.19000	98.53745			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	123.41664	8.00000	123.39019			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			11.84500	94.73854	11.84500	94.70875			0.00	0	2,800,000,000
Total TN40 SPOT									0.00	0	2,800,000,000
Total For TN40									0.00	0	2,800,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	103.34481	10.75000	103.31524			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0
TNF18 On 22/08/2018 Spot Bond			100.00000		0.00000	101.75886			0.00	0	1,766,800
Total TNF18 SPOT									0.00	0	1,766,800
Total For TNF18									0.00	0	1,766,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ1 On 15/08/2018 Spot Bond				100.00000	0.00000	102.22895			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 15/08/2017 Spot Bond				100.00000	0.00000	101.92456			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 15/08/2017 Spot Bond				100.00000	0.00000	102.54815			0.00	0	0
Total TORQ6 SPOT									0.00	0	0
Total For TORQ6									0.00	0	0
TORQ7 On 15/08/2019 Spot Bond				100.00000	0.00000	101.93089			0.00	0	0
Total TORQ7 SPOT									0.00	0	0
Total For TORQ7									0.00	0	0
TORQ8 On 15/08/2018 Spot Bond				100.00000	0.00000	101.97348			0.00	0	0
Total TORQ8 SPOT									0.00	0	0
Total For TORQ8									0.00	0	0
TORQ9 On 15/08/2018 Spot Bond				100.00000	0.00000	102.03736			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	110.13000	10.00000	110.10100			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	100.69959			0.00	0	0
Total TPDA03 SPOT									0.00	0	0
Total For TPDA03									0.00	0	0
TPDA0: On 10/04/2019 Spot Bond				100.00000	0.00000	100.81110			0.00	0	0
Total TPDA05 SPOT									0.00	0	0
Total For TPDA05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TPDA0 On 30/11/2018 Spot Bond				100.00000	0.00000	101.80534				0.00	0	0
Total TPDA06 SPOT										0.00	0	0
Total For TPDA06										0.00	0	0
TPDA0 On 30/11/2020 Spot Bond			8.88500	103.38184	8.88500	103.35742				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	100.05355	10.00000	100.02678				0.00	0	0
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	100.05222	9.75000	100.02610				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	10.05177	100.00000	10.02586				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRA2A On 14/12/2018 Spot Bond				100.00000	0.00000	101.19491				0.00	0	0
Total TRA2A1 SPOT										0.00	0	0
Total For TRA2A1										0.00	0	0
TRA2A On 14/12/2020 Spot Bond				100.00000	0.00000	101.24815				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			9.13500	102.79439	9.13500	102.76931				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A On 14/12/2018 Spot Bond				100.00000	0.00000	101.19621				0.00	0	0
Total TRA2A4 SPOT										0.00	0	0
Total For TRA2A4										0.00	0	0
TRA2A On 14/12/2020 Spot Bond				100.00000	0.00000	101.24815				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			8.93500	103.31791	8.93500	103.40580				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B On 14/12/2020 Spot Bond				100.00000	0.00000	101.33259				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA2B: On 14/12/2020 Spot Bond				100.00000	0.00000	101.36505				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C On 14/12/2020 Spot Bond				100.00000	0.00000	101.50128				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C: On 14/12/2020 Spot Bond				100.00000	0.00000	101.55313				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D On 14/12/2020 Spot Bond				100.00000	0.00000	101.88954				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D: On 14/12/2020 Spot Bond				100.00000	0.00000	101.88954				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRAA2 On 14/06/2019 Spot Bond				100.00000	0.00000	101.24588				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA4: On 14/06/2019 Spot Bond			100.00000	30.83437	100.00000	30.75967				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2019 Spot Bond				100.00000	0.00000	101.26128				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2: On 14/06/2019 Spot Bond			100.00000	31.10138	100.00000	31.02603				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2019 Spot Bond				100.00000	0.00000	101.26778				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2019 Spot Bond			100.00000	31.32388	100.00000	31.24800				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2019 Spot Bond				100.00000	0.00000	101.08877				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRAD2 On 14/06/2019 Spot Bond			100.00000	34.03843	100.00000	33.95597				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2019 Spot Bond				100.00000	0.00000	104.33489				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2019 Spot Bond			100.00000	37.01999	100.00000	36.93031				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	28.50495	100.00000	28.43589				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	5.52429	100.00000	5.51091				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP218 On 03/08/2017 Spot Bond				100.00000	0.00000	99.95561				0.00	0	0
Total TSP218 SPOT										0.00	0	0
Total For TSP218										0.00	0	0
TSP219 On 17/08/2017 Spot Bond				100.00000	0.00000	99.64693				0.00	0	0
Total TSP219 SPOT										0.00	0	0
Total For TSP219										0.00	0	0
TSP220 On 26/10/2017 Spot Bond				100.00000	0.00000	98.15900				0.00	0	0
Total TSP220 SPOT										0.00	0	0
Total For TSP220										0.00	0	0
TSP221 On 26/04/2018 Spot Bond				100.00000	0.00000	94.22977				0.00	0	0
Total TSP221 SPOT										0.00	0	0
Total For TSP221										0.00	0	0
TSP222 On 10/05/2018 Spot Bond				100.00000	0.00000	93.91980				0.00	0	0
Total TSP222 SPOT										0.00	0	0
Total For TSP222										0.00	0	0
TSP223 On 23/11/2017 Spot Bond				100.00000	0.00000	97.56172				0.00	0	0
Total TSP223 SPOT										0.00	0	0
Total For TSP223										0.00	0	0
TSP224 On 24/05/2018 Spot Bond				100.00000	0.00000	93.63516				0.00	0	0
Total TSP224 SPOT										0.00	0	0
Total For TSP224										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP225 On 07/12/2017 Spot Bond				100.00000	0.00000	97.26487				0.00	0	0
Total TSP225 SPOT										0.00	0	0
Total For TSP225										0.00	0	0
TSP226 On 07/06/2018 Spot Bond				100.00000	0.00000	93.39097				0.00	0	0
Total TSP226 SPOT										0.00	0	0
Total For TSP226										0.00	0	0
TSP227 On 21/06/2018 Spot Bond				100.00000	0.00000	93.11191				0.00	0	0
Total TSP227 SPOT										0.00	0	0
Total For TSP227										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	27.10665	100.00000	27.04099				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond				100.00000	0.00000	100.16833				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC23 On 11/08/2017 Spot Bond				100.00000	0.00000	101.80473				0.00	0	0
Total TWC235 SPOT										0.00	0	0
Total For TWC235										0.00	0	0
TWC23 On 17/08/2017 Spot Bond				100.00000	0.00000	101.67369				0.00	0	0
Total TWC236 SPOT										0.00	0	0
Total For TWC236										0.00	0	0
TWC23 On 18/08/2017 Spot Bond				100.00000	0.00000	101.63285				0.00	0	0
Total TWC237 SPOT										0.00	0	0
Total For TWC237										0.00	0	0
TWC23 On 31/08/2017 Spot Bond				100.00000	0.00000	101.28762				0.00	0	0
Total TWC238 SPOT										0.00	0	0
Total For TWC238										0.00	0	0
TWC23 On 09/10/2017 Spot Bond				100.00000	0.00000	100.53712				0.00	0	0
Total TWC239 SPOT										0.00	0	0
Total For TWC239										0.00	0	0
TWC24 On 13/10/2017 Spot Bond				100.00000	0.00000	100.40230				0.00	0	0
Total TWC240 SPOT										0.00	0	0
Total For TWC240										0.00	0	0
TWC24 On 28/08/2017 Spot Bond				100.00000	0.00000	101.36995				0.00	0	0
Total TWC241 SPOT										0.00	0	0
Total For TWC241										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC24 On 16/10/2017 Spot Bond				100.00000	0.00000	100.38673				0.00	0	0
Total TWC242 SPOT										0.00	0	0
Total For TWC242										0.00	0	0
TWC24 On 23/10/2017 Spot Bond				100.00000	0.00000	100.16620				0.00	0	0
Total TWC243 SPOT										0.00	0	0
Total For TWC243										0.00	0	0
TWC24 On 26/10/2017 Spot Bond				100.00000	0.00000	100.12465				0.00	0	0
Total TWC244 SPOT										0.00	0	0
Total For TWC244										0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.98500	109.58999	8.98500	109.56381				0.00	0	158,779,000
Total UG21 SPOT										0.00	0	158,779,000
Total For UG21										0.00	0	158,779,000
UG26 On 09/03/2026 Spot Bond			10.48000	109.09420	10.48000	109.06392				0.00	0	72,391,900
Total UG26 SPOT										0.00	0	72,391,900
Total For UG26										0.00	0	72,391,900
VCJA1U On 20/07/2025 Spot Bond			100.00000	9.38782	100.00000	9.34655				0.00	0	0
Total VCJA1U SPOT										0.00	0	0
Total For VCJA1U										0.00	0	0
VCJB1U On 20/07/2025 Spot Bond			100.00000	9.25712	100.00000	9.21641				0.00	0	0
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCPA1U On 20/07/2025 Spot Bond			100.00000	9.06487	100.00000	9.02501				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPB1U On 20/07/2025 Spot Bond			100.00000	8.89550	100.00000	8.85638				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VJA03U On 20/10/2023 Spot Bond			100.00000	8.14059	100.00000	8.12086				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04U On 20/01/2024 Spot Bond			100.00000	8.50392	100.00000	8.48333				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05U On 20/04/2024 Spot Bond			100.00000	9.01090	100.00000	8.98907				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VJA06L On 20/07/2024 Spot Bond			100.00000	9.07436	100.00000	9.05238				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	9.11706	100.00000	9.09497				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	9.14985	100.00000	9.12768				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	10.53657	100.00000	10.50367				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	7.94257	100.00000	7.92332				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	8.28905	100.00000	8.26897				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	8.78544	100.00000	8.76415				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	8.91584	100.00000	8.89423				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	8.94365	100.00000	8.92199				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	8.97663	100.00000	8.95488				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	10.33389	100.00000	10.30163				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				100.00000	0.00000	103.37562				0.00	0	0
Total VKC19 SPOT										0.00	0	0
Total For VKC19										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKC20 On 29/09/2017 Spot Bond				100.00000	0.00000	100.76159			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	60.01694	100.00000	59.87155			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				100.00000	0.00000	101.12622			0.00	0	0
Total VKE05 SPOT									0.00	0	0
Total For VKE05									0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.00000	0.00000	99.84637			0.00	0	0
Total VKE06 SPOT									0.00	0	0
Total For VKE06									0.00	0	0
VKE07 On 08/06/2020 Spot Bond				100.00000	0.00000	101.36767			0.00	0	0
Total VKE07 SPOT									0.00	0	0
Total For VKE07									0.00	0	0
VKE08 On 29/03/2019 Spot Bond				100.00000	0.00000	100.87822			0.00	0	0
Total VKE08 SPOT									0.00	0	0
Total For VKE08									0.00	0	0
VKE09 On 08/07/2020 Spot Bond				100.00000	0.00000	100.59918			0.00	0	0
Total VKE09 SPOT									0.00	0	0
Total For VKE09									0.00	0	0
VKE10 On 08/07/2022 Spot Bond				100.00000	0.00000	100.60863			0.00	0	0
Total VKE10 SPOT									0.00	0	0
Total For VKE10									0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	9.20841	100.00000	9.18610			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	4.92808	100.00000	4.91614			0.00	0	0
Total VPA04U SPOT									0.00	0	0
Total For VPA04U									0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	8.83176	100.00000	8.81037			0.00	0	0
Total VPA05U SPOT									0.00	0	0
Total For VPA05U									0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	8.91717	100.00000	8.89557			0.00	0	0
Total VPA06U SPOT									0.00	0	0
Total For VPA06U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VPA07L On 20/10/2024 Spot Bond			100.00000	8.83719	100.00000	8.81578				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	8.83701	100.00000	8.81559				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	10.23754	100.00000	10.20558				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	9.40664	100.00000	9.38385				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	4.71320	100.00000	4.70178				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	8.55482	100.00000	8.53409				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	8.70719	100.00000	8.68609				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	8.62370	100.00000	8.60281				0.00	0	0
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	8.62422	100.00000	8.60333				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	9.98957	100.00000	9.95839				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	24.97409	100.00000	24.91358				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			3.03000	101.93445	3.03000	248.97280				0.00	0	667,500,000
Total WS05 SPOT										0.00	0	667,500,000
Total For WS05										0.00	0	667,500,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
WSP3 On 28/05/2019 Spot Bond			7.64000	103.86617	7.64000	103.84501				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			7.87500	104.39084	7.87500	104.36893				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			8.13500	104.38602	8.13500	104.36340				0.00	0	5,811,400
Total WSP5 SPOT										0.00	0	5,811,400
Total For WSP5										0.00	0	5,811,400
WSP5/R203 On 28/05/2021 Spot Bond			100.00000	14.51545	100.00000	14.48349				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			7.02500	86.14327	7.02500	86.12711				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										1.03e+017	1,567,807,520,698	366,550,001,270
Total for SPOT :										1.03e+017	567,807,520,698	366,550,001,270
Total Futures										1.03e+017	567,807,985,261	366,551,150,942
Total Options										0.00	0	49,751
Grand Total:										1.03e+017	567,807,985,261	366,551,200,693