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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/01/2017

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On	02/11/2017			133.15820	133.15820	132.76222	132.76222			0.00	0	0
Total EL28 Future											0.00	0	0
EL28	On	02/11/2017	133.87	Put			1,107.78000	1.10778	711,800		0.00	0	0
EL28	On	02/11/2017	133.88	Call			0.00000	0.00000	0,000		0.00	0	0
EL28	On	02/11/2017	133.88	Put			1,117.78000	1.11778	721,800		0.00	0	0
EL28	On	02/11/2017	133.89	Call			0.00000	0.00000	0,000		0.00	0	0
EL28	On	02/11/2017	133.89	Put			1,127.78000	1.12778	731,800		0.00	0	0
EL28	On	02/11/2017	133.87	Call			0.00000	0.00000	0,000		0.00	0	0
Total EL28 Option											0.00	0	0
Total For EL28											0.00	0	0
ES33	On	02/02/2017			10.32021	80.80435	10.41151	80.21158			0.00	0	9,466
ES33	On	04/05/2017			10.39564	78.55860	10.48993	77.95455			0.00	0	0
ES33	On	03/08/2017			10.46532	80.10691	10.56268	79.49107			0.00	0	0
ES33	On	02/11/2017			10.53249	77.94288	10.63281	77.31606			0.00	0	0
Total ES33 Future											0.00	0	9,466
ES33	On	02/02/2017	10.61	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	02/02/2017	Bond Future	10.59	Call			1,139.41000	1.13941	1,732,180		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.59	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.60	Call			1,202.50000	1.20250	1,795,270		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.60	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.61	Call			1,265.51000	1.26551	1,858,280		0.00	0	0
ES33	On	04/05/2017	Bond Future	10.54	Call			317.91000	0.31791	921,960		0.00	0	0
ES33	On	04/05/2017	Bond Future	10.54	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/05/2017	Bond Future	10.55	Call			381.16000	0.38116	985,210		0.00	0	0
ES33	On	04/05/2017	Bond Future	10.55	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/05/2017	Bond Future	10.56	Call			444.34000	0.44434	1,048,390		0.00	0	0
ES33	On	04/05/2017	Bond Future	10.56	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/08/2017	Bond Future	10.53	Call			0.00000	0.00000	409,950		0.00	0	0
ES33	On	03/08/2017	Bond Future	10.53	Put			205.89000	0.20589	0,000		0.00	0	0
ES33	On	03/08/2017	Bond Future	10.54	Call			0.00000	0.00000	473,040		0.00	0	0
ES33	On	03/08/2017	Bond Future	10.54	Put			142.80000	0.14280	0,000		0.00	0	0
ES33	On	03/08/2017	Bond Future	10.55	Call			0.00000	0.00000	536,050		0.00	0	0
ES33	On	03/08/2017	Bond Future	10.55	Put			79.79000	0.07979	0,000		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.68	Call			292.22000	0.29222	919,040		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.68	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.66	Call			168.58000	0.16858	795,400		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.66	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.67	Call			230.44000	0.23044	857,260		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.67	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	9,466
ES42	On	02/02/2017	Bond Future			10.44956	85.19942	10.54080	84.51699			0.00	0	8,777
ES42	On	04/05/2017	Bond Future			10.52441	82.56867	10.61863	81.87330			0.00	0	0
ES42	On	03/08/2017	Bond Future			10.59280	84.19621	10.69000	83.48723			0.00	0	0
ES42	On	02/11/2017	Bond Future			10.65768	81.64731	10.75778	80.92563			0.00	0	0
Total ES42 Future												0.00	0	8,777
Total For ES42												0.00	0	8,777
I2025	On	02/02/2017	Bond Future			127.15528	127.15528	126.64018	126.64018			116,601,391.76	917	2,844
I2025	On	04/05/2017	Bond Future			129.59840	129.59840	129.07358	129.07358			118,841,732.80	917	917
I2025	On	03/08/2017	Bond Future			130.81464	130.81464	130.27966	130.27966			0.00	0	0
I2025	On	02/11/2017	Bond Future			133.48365	133.48365	132.94040	132.94040			0.00	0	0
Total I2025 Future												235,443,124.56	1,834	3,761
I2025	On	02/02/2017	Bond Future	130.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/02/2017	Bond Future	130.00	Put			3,359.82000	3.35982	2,844,720		0.00	0	0
I2025	On	02/02/2017	Bond Future	130.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/02/2017	Bond Future	130.01	Put			3,369.82000	3.36982	2,854,720		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	02/02/2017	Bond Future	129.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/02/2017	Bond Future	129.99	Put			3,349.82000	3.34982	2,834,720		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.57	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.57	Put			3,496.42000	3.49642	2,971,600		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.58	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.58	Put			3,506.42000	3.50642	2,981,600		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.56	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.56	Put			3,486.42000	3.48642	2,961,600		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			3,680.34000	3.68034	3,145,360		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.97	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.97	Put			3,690.34000	3.69034	3,155,360		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			3,700.34000	3.70034	3,165,360		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.97	Put			29.60000	0.02960	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.98	Call			0.00000	0.00000	503,650		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.98	Put			39.60000	0.03960	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.96	Call			0.00000	0.00000	523,650		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.96	Put			19.60000	0.01960	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.97	Call			0.00000	0.00000	513,650		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												235,443,124.56	1,834	3,761
I2033	On	02/02/2017	Bond Future			107.41868	107.41868	106.97788	106.97788			0.00	0	6,033
I2033	On	04/05/2017	Bond Future			108.44223	108.44223	107.99302	107.99302			0.00	0	0
I2033	On	03/08/2017	Bond Future			110.58569	110.58569	110.12786	110.12786			0.00	0	0
I2033	On	02/11/2017	Bond Future			111.75129	111.75129	111.28623	111.28623			0.00	0	0
Total I2033 Future												0.00	0	6,033
I2033	On	02/02/2017	Bond Future	109.70	Put			2,722.12000	2.72212	2,281,320		0.00	0	0
I2033	On	02/02/2017	Bond Future	109.71	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/02/2017	Bond Future	109.71	Put			2,732.12000	2.73212	2,291,320		0.00	0	0
I2033	On	02/02/2017	Bond Future	109.72	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/02/2017	Bond Future	109.72	Put			2,742.12000	2.74212	2,301,320		0.00	0	0
I2033	On	02/02/2017	Bond Future	109.70	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.84	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.84	Put			2,846.98000	2.84698	2,397,770		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.85	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.85	Put			2,856.98000	2.85698	2,407,770		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.83	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.83	Put			2,836.98000	2.83698	2,387,770		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.12	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2033	On	03/08/2017	Bond Future	113.12	Put			2,992.14000	2.99214	2,534,310		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.13	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.13	Put			3,002.14000	3.00214	2,544,310		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.14	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.14	Put			3,012.14000	3.01214	2,554,310		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.07	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Call			1,206.23000	1.20623	1,671,290		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.09	Call			1,196.23000	1.19623	1,661,290		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.09	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.07	Call			1,216.23000	1.21623	1,681,290		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	6,033
I2038	On	02/02/2017	Bond Future			132.62212	132.62212	131.73452	131.73452			299,062,880.60	2,255	20,691
I2038	On	04/05/2017	Bond Future			135.17031	135.17031	134.26592	134.26592			304,809,049.05	2,255	3,060
I2038	On	03/08/2017	Bond Future			136.32850	136.32850	135.40630	135.40630			0.00	0	0
I2038	On	02/11/2017	Bond Future			139.11005	139.11005	138.17187	138.17187			0.00	0	0
Total I2038 Future												603,871,929.65	4,510	23,751
I2038	On	02/02/2017	Bond Future	137.05	Put			5,315.48000	5.31548	4,427,880		0.00	0	0
I2038	On	02/02/2017	Bond Future	137.06	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/02/2017	Bond Future	137.06	Put			5,325.48000	5.32548	4,437,880		0.00	0	0
I2038	On	02/02/2017	Bond Future	137.07	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/02/2017	Bond Future	137.07	Put			5,335.48000	5.33548	4,447,880		0.00	0	0
I2038	On	02/02/2017	Bond Future	137.05	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.77	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.77	Put			5,504.08000	5.50408	4,599,690		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.78	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.78	Put			5,514.08000	5.51408	4,609,690		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.79	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.79	Put			5,524.08000	5.52408	4,619,690		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.17	Put			5,763.70000	5.76370	4,841,500		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			5,773.70000	5.77370	4,851,500		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.16	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.16	Put			5,753.70000	5.75370	4,831,500		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.17	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	Call			1,371.87000	1.37187	2,310,050		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.81	Call			1,361.87000	1.36187	2,300,050		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.81	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On	02/11/2017	Bond Future	136.82	Call			1,351.87000	1.35187	2,290,050		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.82	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												603,871,929.65	4,510	23,751
I2046	On	02/02/2017	Bond Future			133.86118	133.86118	133.86006	133.86006			0.00	0	18,568
I2046	On	04/05/2017	Bond Future			134.90299	134.90299	134.90242	134.90242			0.00	0	1,450
I2046	On	03/08/2017	Bond Future			137.56983	137.56983	137.56898	137.56898			0.00	0	0
I2046	On	02/11/2017	Bond Future			138.77214	138.77214	138.77414	138.77414			0.00	0	0
Total I2046 Future												0.00	0	20,018
I2046	On	02/02/2017	Bond Future	137.13	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/02/2017	Bond Future	137.13	Put			3,269.94000	3.26994	3,268,820		0.00	0	0
I2046	On	02/02/2017	Bond Future	137.14	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/02/2017	Bond Future	137.14	Put			3,279.94000	3.27994	3,278,820		0.00	0	0
I2046	On	02/02/2017	Bond Future	137.15	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/02/2017	Bond Future	137.15	Put			3,289.94000	3.28994	3,288,820		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.32	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.32	Put			3,417.58000	3.41758	3,417,010		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.33	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.33	Put			3,427.58000	3.42758	3,427,010		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.34	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.34	Put			3,437.58000	3.43758	3,437,010		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.17	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.17	Put			3,601.02000	3.60102	3,600,170		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			3,611.02000	3.61102	3,610,170		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			3,621.02000	3.62102	3,620,170		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.32	Call			2,454.14000	2.45414	2,452,140		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.32	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.30	Call			2,474.14000	2.47414	2,472,140		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.30	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.31	Call			2,464.14000	2.46414	2,462,140		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.31	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	20,018
I2050	On	02/02/2017	Bond Future			142.22266	142.22266	142.22166	142.22166			220,160,677.68	1,548	23,579
I2050	On	04/05/2017	Bond Future			144.95552	144.95552	144.95452	144.95452			224,391,144.96	1,548	1,548
I2050	On	03/08/2017	Bond Future			146.14178	146.14178	146.14077	146.14077			0.00	0	0
I2050	On	02/11/2017	Bond Future			149.12327	149.12327	149.12565	149.12565			0.00	0	0
Total I2050 Future												444,551,822.64	3,096	25,127

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	02/02/2017	Bond Future	144.96	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/02/2017	Bond Future	144.96	Put			2,738.34000	2.73834	2,737,340		0.00	0	0
I2050	On	02/02/2017	Bond Future	144.97	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/02/2017	Bond Future	144.97	Put			2,748.34000	2.74834	2,747,340		0.00	0	0
I2050	On	02/02/2017	Bond Future	144.98	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/02/2017	Bond Future	144.98	Put			2,758.34000	2.75834	2,757,340		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.83	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.83	Put			2,875.48000	2.87548	2,874,480		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.84	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.84	Put			2,885.48000	2.88548	2,884,480		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.85	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.85	Put			2,895.48000	2.89548	2,894,480		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			3,099.23000	3.09923	3,098,220		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.22	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.22	Put			3,079.23000	3.07923	3,078,220		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.23	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.23	Put			3,089.23000	3.08923	3,088,220		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.65	Call			4,475.65000	4.47565	4,473,270		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.65	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.66	Call			4,465.65000	4.46565	4,463,270		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.66	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.67	Call			4,455.65000	4.45565	4,453,270		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.67	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												444,551,822.64	3,096	25,127
R186	On	02/02/2017	Bond Future			8.67537	113.29775	8.76631	112.65831		8.94	2,944,495,224.75	25,989	97,529
R186	On	04/05/2017	Bond Future			8.71313	115.46755	8.80776	114.81612		8.69	2,962,666,397.90	25,658	19,006
R186	On	03/08/2017	Bond Future			8.74277	112.43879	8.84130	111.77459		8.99	0.00	0	0
R186	On	02/11/2017	Bond Future			8.76230	114.72707	8.86459	114.05166		8.74	0.00	0	0
Total R186 Future												5,907,161,622.65	51,647	116,535
R186	On	02/02/2017	Bond Future	8.37	Call			30.77000	0.03077	60,860	8.82	0.00	0	500
R186	On	02/02/2017	Bond Future	8.37	Put			2,853.85000	2.85385	2,244,500	8.82	0.00	0	0
R186	On	02/02/2017	Bond Future	8.43	Call			56.54000	0.05654	107,750	8.84	0.00	0	750
R186	On	02/02/2017	Bond Future	8.43	Put			2,446.09000	2.44609	1,857,860	8.84	0.00	0	0
R186	On	02/02/2017	Bond Future	8.60	Call			236.59000	0.23659	401,230	8.89	0.00	0	7,000
R186	On	02/02/2017	Bond Future	8.62	Call			272.71000	0.27271	455,950	8.90	0.00	0	500
R186	On	02/02/2017	Bond Future	8.62	Put			1,303.90000	1.30390	847,700	8.90	0.00	0	0
R186	On	02/02/2017	Bond Future	8.79	Call			752.52000	0.75252	1,116,250	8.96	0.00	0	0
R186	On	02/02/2017	Bond Future	8.79	Put			586.75000	0.58675	311,040	8.96	0.00	0	0

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	02/02/2017	Bond Future	8.80	Call			791.03000	0.79103	1,165,450	8.97	0.00	0	0
R186	On	02/02/2017	Bond Future	9.50	Put			0.88000	0.00088	0,110	9.38	0.00	0	13,500
R186	On	02/02/2017	Bond Future	8.81	Call			830.66000	0.83066	1,215,670	8.98	0.00	0	0
R186	On	02/02/2017	Bond Future	8.81	Put			525.20000	0.52520	270,770	8.98	0.00	0	0
R186	On	02/02/2017	Bond Future	8.87	Call			1,091.13000	1.09113	1,536,240	9.01	0.00	0	0
R186	On	02/02/2017	Bond Future	8.87	Put			368.02000	0.36802	173,690	9.01	0.00	0	500
R186	On	02/02/2017	Bond Future	8.90	Call			1,235.12000	1.23512	1,707,480	9.03	0.00	0	0
R186	On	02/02/2017	Bond Future	8.60	Put			1,409.74000	1.40974	934,940	8.89	0.00	0	0
R186	On	02/02/2017	Bond Future	8.95	Call			1,493.25000	1.49325	2,005,990	9.06	0.00	0	0
R186	On	02/02/2017	Bond Future	8.95	Put			216.55000	0.21655	89,850	9.06	0.00	0	2,546
R186	On	02/02/2017	Bond Future	9.02	Call			1,886.93000	1.88693	2,444,780	9.10	0.00	0	0
R186	On	02/02/2017	Bond Future	9.02	Put			128.90000	0.12890	47,310	9.10	0.00	0	500
R186	On	02/02/2017	Bond Future	9.10	Call			2,371.42000	2.37142	2,965,160	9.15	0.00	0	0
R186	On	02/02/2017	Bond Future	8.80	Put			555.39000	0.55539	290,370	8.97	0.00	0	0
R186	On	02/02/2017	Bond Future	8.00	Put			5,546.17000	5.54617	4,906,970	8.70	0.00	0	0
R186	On	02/02/2017	Bond Future	9.40	Call			4,325.01000	4.32501	4,961,900	9.32	0.00	0	0
R186	On	02/02/2017	Bond Future	9.40	Put			3.05000	0.00305	0,500	9.32	0.00	0	750
R186	On	02/02/2017	Bond Future	9.50	Call			4,984.05000	4.98405	5,622,720	9.38	0.00	0	0
R186	On	02/02/2017	Bond Future	9.10	Put			66.77000	0.06677	21,070	9.15	0.00	0	2,546
R186	On	02/02/2017	Bond Future	8.90	Put			303.97000	0.30397	136,890	9.03	0.00	0	750
R186	On	02/02/2017	Bond Future	8.00	Call			0.18000	0.00018	0,420	8.70	0.00	0	7,000
R186	On	04/05/2017	Bond Future	8.98	Put			1,579.10000	1.57910	1,321,610	8.82	0.00	0	0
R186	On	04/05/2017	Bond Future	8.44	Call			1,057.42000	1.05742	1,271,550	8.59	0.00	0	500
R186	On	04/05/2017	Bond Future	8.44	Put			3,618.05000	3.61805	3,180,750	8.59	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Call			2,400.21000	2.40021	2,764,980	8.77	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Put			1,838.20000	1.83820	1,551,540	8.77	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Call			2,438.11000	2.43811	2,806,170	8.77	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Call			2,476.33000	2.47633	2,847,660	8.78	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Put			1,778.23000	1.77823	1,498,130	8.78	0.00	0	0
R186	On	04/05/2017	Bond Future	8.94	Call			2,592.37000	2.59237	2,973,480	8.80	0.00	0	0
R186	On	04/05/2017	Bond Future	8.94	Put			1,690.55000	1.69055	1,420,230	8.80	0.00	0	500
R186	On	04/05/2017	Bond Future	8.98	Call			2,751.76000	2.75176	3,145,700	8.82	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Put			1,808.03000	1.80803	1,524,660	8.77	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Call			3,165.75000	3.16575	3,527,380	9.08	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Put			2,705.77000	2.70577	2,403,200	9.08	0.00	0	0
R186	On	03/08/2017	Bond Future	8.92	Call			3,201.64000	3.20164	3,565,660	9.09	0.00	0	0
R186	On	03/08/2017	Bond Future	8.92	Put			2,674.92000	2.67492	2,374,740	9.09	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Call			3,238.06000	3.23806	3,604,460	9.09	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Put			2,644.65000	2.64465	2,346,850	9.09	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Call			3,536.49000	3.53649	3,891,820	8.71	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Put			3,435.21000	3.43521	3,115,130	8.71	0.00	0	0

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	02/11/2017	Bond Future	8.89	Call			3,569.91000	3.56991	3,927,270	8.71	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Put			3,402.98000	3.40298	3,084,930	8.71	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Call			3,603.51000	3.60351	3,962,870	8.71	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Put			3,370.98000	3.37098	3,054,930	8.71	0.00	0	0
Total R186 Option												0.00	0	37,842
Total For R186												5,907,161,622.65	51,647	154,377
R197	On	02/02/2017	Bond Future			294.67211	294.67211	294.66904	294.66904			0.00	0	1,226
R197	On	04/05/2017	Bond Future			300.33395	300.33395	300.33129	300.33129			0.00	0	0
R197	On	03/08/2017	Bond Future			299.31616	299.31616	299.31373	299.31373			0.00	0	0
R197	On	02/11/2017	Bond Future			305.42343	305.42343	305.42705	305.42705			0.00	0	0
Total R197 Future												0.00	0	1,226
R197	On	02/02/2017	Bond Future	302.58	Put			7,910.96000	7.91096	7,907,890		0.00	0	0
R197	On	02/02/2017	Bond Future	302.59	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/02/2017	Bond Future	302.59	Put			7,920.96000	7.92096	7,917,890		0.00	0	0
R197	On	02/02/2017	Bond Future	302.57	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/02/2017	Bond Future	302.57	Put			7,900.96000	7.90096	7,897,890		0.00	0	0
R197	On	02/02/2017	Bond Future	302.58	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/05/2017	Bond Future	308.60	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/05/2017	Bond Future	308.60	Put			8,268.71000	8.26871	8,266,050		0.00	0	0
R197	On	04/05/2017	Bond Future	308.58	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/05/2017	Bond Future	308.58	Put			8,248.71000	8.24871	8,246,050		0.00	0	0
R197	On	04/05/2017	Bond Future	308.59	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/05/2017	Bond Future	308.59	Put			8,258.71000	8.25871	8,256,050		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			8,736.27000	8.73627	8,733,840		0.00	0	0
R197	On	03/08/2017	Bond Future	308.06	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/08/2017	Bond Future	308.06	Put			8,746.27000	8.74627	8,743,840		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			8,756.27000	8.75627	8,753,840		0.00	0	0
R197	On	02/11/2017	Bond Future	305.15	Call			277.05000	0.27705	273,430		0.00	0	0
R197	On	02/11/2017	Bond Future	305.15	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.16	Call			267.05000	0.26705	263,430		0.00	0	0
R197	On	02/11/2017	Bond Future	305.16	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	Call			257.05000	0.25705	253,430		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	Put			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	1,226
R202	On	02/02/2017	Bond Future			246.09242	246.09242	245.12303	245.12303			104,589,278.50	425	34,141
R202	On	04/05/2017	Bond Future			250.82093	250.82093	249.83325	249.83325			106,598,895.25	425	2,171
R202	On	03/08/2017	Bond Future			252.08487	252.08487	251.07793	251.07793			0.00	0	0

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			257.22817	257.22817	256.20574	256.20574			0.00	0	0
Total R202 Future												211,188,173.75	850	36,312
R202	On	02/02/2017	Bond Future	251.72	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/02/2017	Bond Future	251.72	Put			6,596.97000	6.59697	5,627,580		0.00	0	0
R202	On	02/02/2017	Bond Future	251.73	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/02/2017	Bond Future	251.73	Put			6,606.97000	6.60697	5,637,580		0.00	0	0
R202	On	02/02/2017	Bond Future	251.74	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/02/2017	Bond Future	251.74	Put			6,616.97000	6.61697	5,647,580		0.00	0	0
R202	On	04/05/2017	Bond Future	256.72	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/05/2017	Bond Future	256.72	Put			6,886.75000	6.88675	5,899,070		0.00	0	0
R202	On	04/05/2017	Bond Future	256.73	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/05/2017	Bond Future	256.73	Put			6,896.75000	6.89675	5,909,070		0.00	0	0
R202	On	04/05/2017	Bond Future	256.71	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/05/2017	Bond Future	256.71	Put			6,876.75000	6.87675	5,889,070		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	03/08/2017	Bond Future	258.36	Put			7,282.07000	7.28207	6,275,130		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			7,292.07000	7.29207	6,285,130		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			7,272.07000	7.27207	6,265,130		0.00	0	0
R202	On	02/11/2017	Bond Future	253.89	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.90	Call			2,305.74000	2.30574	3,328,170		0.00	0	0
R202	On	02/11/2017	Bond Future	253.90	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Call			2,295.74000	2.29574	3,318,170		0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.89	Call			2,315.74000	2.31574	3,338,170		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												211,188,173.75	850	36,312
R2023	On	02/02/2017	Bond Future			8.32037	100.74566	8.41146	100.32711		6.33	1,287,831,771.78	12,783	15,470
R2023	On	04/05/2017	Bond Future			8.34870	98.74316	8.44465	98.31672		6.34	1,277,045,288.28	12,933	11,937
R2023	On	03/08/2017	Bond Future			8.36530	100.68915	8.46657	100.25444		6.13	0.00	0	0
R2023	On	02/11/2017	Bond Future			8.37413	98.80445	8.48078	98.36289		6.06	0.00	0	0
Total R2023 Future												2,564,877,060.06	25,716	27,407
R2023	On	02/02/2017	Bond Future	8.86	Call			2,040.31000	2.04031	2,449,960	6.46	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Put			11.46000	0.01146	2,560	6.46	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Call			1,953.68000	1.95368	2,361,390	6.46	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Put			14.16000	0.01416	3,320	6.46	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Call			1,996.95000	1.99695	2,405,670	6.46	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Put			12.75000	0.01275	2,920	6.46	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.60	Put			996.52000	0.99652	825,760	6.38	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
R2023	On	04/05/2017	Bond Future	8.61	Call			1,708.30000	1.70830	1,966,170	6.38	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Put			978.81000	0.97881	810,240	6.38	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Call			1,656.07000	1.65607	1,909,560	6.37	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Put			1,014.46000	1.01446	841,510	6.37	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.60	Call			1,682.08000	1.68208	1,937,760	6.38	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Call			2,033.76000	2.03376	2,277,460	6.16	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Put			1,549.69000	1.54969	1,358,680	6.16	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Call			2,057.43000	2.05743	2,302,760	6.16	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Put			1,530.82000	1.53082	1,341,440	6.16	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Call			2,081.25000	2.08125	2,328,190	6.16	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Put			1,512.13000	1.51213	1,324,360	6.16	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Put			1,918.71000	1.91871	1,718,570	6.08	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Call			2,308.91000	2.30891	2,551,690	6.09	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Put			1,900.31000	1.90031	1,701,530	6.09	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Call			2,264.00000	2.26400	2,504,060	6.08	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Put			1,937.59000	1.93759	1,736,090	6.08	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Call			2,286.22000	2.28622	2,527,640	6.08	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												2,564,877,060.06	25,716	27,407
R203	On	02/02/2017	Bond Future			7.68025	103.61981	7.73907	103.58580		0.61	2,363,257,006.67	22,807	7,550
R203	On	04/05/2017	Bond Future			7.51311	101.43167	7.61197	101.39715		0.39	2,313,352,097.69	22,807	23,427
Total R203 Future												4,676,609,104.36	45,614	30,977
R203	On	02/02/2017	Bond Future	7.72	Call			36.38000	0.03638	52,080	0.61	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Put			47.40000	0.04740	29,090	0.61	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Call			31.27000	0.03127	45,440	0.61	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Put			53.86000	0.05386	34,020	0.61	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Call			33.73000	0.03373	48,660	0.61	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Put			50.54000	0.05054	31,460	0.61	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Call			9.76000	0.00976	13,750	0.37	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Put			255.33000	0.25533	224,800	0.37	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Call			10.23000	0.01023	14,360	0.37	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Put			252.29000	0.25229	221,900	0.37	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Call			10.61000	0.01061	14,870	0.37	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Put			249.16000	0.24916	218,900	0.37	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												4,676,609,104.36	45,614	30,977
R2030	On	02/02/2017	Bond Future			9.10092	91.86477	9.19179	91.22363			458,956,390.92	4,996	17,938
R2030	On	04/05/2017	Bond Future			9.14644	93.62422	9.24036	92.97089			459,226,799.10	4,905	10,032
R2030	On	03/08/2017	Bond Future			9.18695	91.46230	9.28409	90.79623			0.00	0	0
R2030	On	02/11/2017	Bond Future			9.21522	93.32387	9.31532	92.64612			0.00	0	0

Contract 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 Future									918,183,190.02	9,901	27,970
R2030 On 02/02/2017 Bond Future	9.29	Call			685.95000	0.68595	1,327,090		0.00	0	0
R2030 On 02/02/2017 Bond Future	9.29	Put			0.00000	0.00000	0,000		0.00	0	0
R2030 On 02/02/2017 Bond Future	9.30	Call			755.39000	0.75539	1,396,530		0.00	0	0
R2030 On 02/02/2017 Bond Future	9.30	Put			0.00000	0.00000	0,000		0.00	0	0
R2030 On 02/02/2017 Bond Future	9.31	Call			824.76000	0.82476	1,465,900		0.00	0	0
R2030 On 02/02/2017 Bond Future	9.31	Put			0.00000	0.00000	0,000		0.00	0	0
R2030 On 04/05/2017 Bond Future	9.33	Call			617.56000	0.61756	1,270,890		0.00	0	0
R2030 On 04/05/2017 Bond Future	9.33	Put			0.00000	0.00000	0,000		0.00	0	0
R2030 On 04/05/2017 Bond Future	9.34	Call			686.09000	0.68609	1,339,420		0.00	0	0
R2030 On 04/05/2017 Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030 On 04/05/2017 Bond Future	9.32	Call			548.96000	0.54896	1,202,290		0.00	0	0
R2030 On 04/05/2017 Bond Future	9.32	Put			0.00000	0.00000	0,000		0.00	0	0
R2030 On 03/08/2017 Bond Future	9.34	Call			380.33000	0.38033	1,046,400		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			448.12000	0.44812	1,114,190		0.00	0	0
R2030 On 03/08/2017 Bond Future	9.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2030 On 03/08/2017 Bond Future	9.33	Call			312.46000	0.31246	978,530		0.00	0	0
R2030 On 03/08/2017 Bond Future	9.33	Put			0.00000	0.00000	0,000		0.00	0	0
R2030 On 02/11/2017 Bond Future	9.36	Put			0.00000	0.00000	0,000		0.00	0	0
R2030 On 02/11/2017 Bond Future	9.34	Call			166.04000	0.16604	843,790		0.00	0	0
R2030 On 02/11/2017 Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030 On 02/11/2017 Bond Future	9.35	Call			233.20000	0.23320	910,950		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			300.28000	0.30028	978,030		0.00	0	0
Total R2030 Option									0.00	0	0
Total For R2030									918,183,190.02	9,901	27,970
R2032 On 02/02/2017 Bond Future			9.23621	94.97034	9.32713	94.28284		12.35	517,968,234.36	5,454	17,026
R2032 On 04/05/2017 Bond Future			9.28111	92.63046	9.37493	91.92988		12.65	505,206,528.84	5,454	7,327
R2032 On 03/08/2017 Bond Future			9.31976	94.45615	9.41655	93.74186		12.57	0.00	0	0
R2032 On 02/11/2017 Bond Future			9.35268	92.21841	9.45231	91.49148		12.85	0.00	0	0
Total R2032 Future									1,023,174,763.20	10,908	24,353
R2032 On 02/02/2017 Bond Future	9.51	Call			1,629.11000	1.62911	2,167,340	12.36	0.00	0	0
R2032 On 02/02/2017 Bond Future	9.51	Put			268.64000	0.26864	119,370	12.36	0.00	0	0
R2032 On 02/02/2017 Bond Future	9.52	Call			1,685.64000	1.68564	2,231,660	12.36	0.00	0	0
R2032 On 02/02/2017 Bond Future	9.52	Put			251.62000	0.25162	110,140	12.36	0.00	0	0
R2032 On 02/02/2017 Bond Future	9.53	Call			1,742.99000	1.74299	2,296,520	12.37	0.00	0	0
R2032 On 02/02/2017 Bond Future	9.53	Put			235.51000	0.23551	101,540	12.37	0.00	0	0
R2032 On 04/05/2017 Bond Future	9.44	Call			2,677.28000	2.67728	3,062,810	12.63	0.00	0	0
R2032 On 04/05/2017 Bond Future	9.44	Put			2,195.89000	2.19589	1,880,840	12.63	0.00	0	0

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	04/05/2017	Bond Future	9.45	Call			2,716.39000	2.71639	3,105,290	12.63	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Put			2,161.35000	2.16135	1,849,670	12.63	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Call			2,755.82000	2.75582	3,148,060	12.63	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Put			2,127.21000	2.12721	1,818,870	12.63	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Call			3,448.44000	3.44844	3,824,830	12.54	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Put			3,349.81000	3.34981	3,011,910	12.54	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Call			3,485.27000	3.48527	3,864,100	12.55	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Put			3,313.41000	3.31341	2,977,950	12.55	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Call			3,522.31000	3.52231	3,903,580	12.55	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Put			3,277.31000	3.27731	2,944,290	12.55	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Call			4,221.69000	4.22169	4,609,980	12.84	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Put			4,021.12000	4.02112	3,682,480	12.84	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Call			4,258.14000	4.25814	4,648,450	12.85	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Put			3,985.30000	3.98530	3,648,680	12.85	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Call			4,294.75000	4.29475	4,687,080	12.85	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Put			3,949.71000	3.94971	3,615,110	12.85	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												1,023,174,763.20	10,908	24,353
R2035	On	02/02/2017	Bond Future			9.34648	99.83697	9.43743	99.07977			402,143,315.16	4,028	5,206
R2035	On	04/05/2017	Bond Future			9.39041	97.24628	9.48410	96.47474			401,529,890.12	4,129	7,403
R2035	On	03/08/2017	Bond Future			9.42878	99.16283	9.52531	98.37623			0.00	0	0
R2035	On	02/11/2017	Bond Future			9.46386	96.67613	9.56310	95.87542			0.00	0	0
Total R2035 Future												803,673,205.28	8,157	12,609
R2035	On	02/02/2017	Bond Future	9.50	Call			515.65000	0.51565	1,272,850		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.51	Call			597.66000	0.59766	1,354,860		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.52	Call			679.57000	0.67957	1,436,770		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.52	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.53	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.54	Call			455.85000	0.45585	1,227,390		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.54	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.55	Call			537.04000	0.53704	1,308,580		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.55	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.53	Call			374.55000	0.37455	1,146,090		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.50	Call			0.00000	0.00000	581,310		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.50	Put			205.29000	0.20529	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Call			0.00000	0.00000	662,500		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Put			124.10000	0.12410	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.52	Call			0.00000	0.00000	743,580		0.00	0	0

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	9.52	Put			43.02000	0.04302	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Call			215.28000	0.21528	1,015,990		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Call			295.12000	0.29512	1,095,830		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Call			374.86000	0.37486	1,175,570		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												803,673,205.28	8,157	12,609
R2037	On	02/02/2017	Bond Future			9.40599	92.06377	9.49182	91.34976		14.46	841,923,176.65	9,145	29,506
R2037	On	04/05/2017	Bond Future			9.45277	93.82692	9.54113	93.09945		14.22	843,128,703.12	8,986	36,893
R2037	On	03/08/2017	Bond Future			9.49539	91.41860	9.58641	90.67693		14.81	0.00	0	0
R2037	On	02/11/2017	Bond Future			9.52736	93.27938	9.62078	92.52442		14.54	0.00	0	0
Total R2037 Future												1,685,051,879.77	18,131	66,399
R2037	On	02/02/2017	Bond Future	9.66	Put			353.17000	0.35317	173,390	14.59	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Call			1,787.18000	1.78718	2,329,880	14.60	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Put			332.38000	0.33238	161,070	14.60	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Call			1,847.87000	1.84787	2,398,820	14.61	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Put			312.51000	0.31251	149,450	14.61	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Call			1,727.29000	1.72729	2,261,520	14.59	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Put			2,553.52000	2.55352	2,221,770	14.30	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Call			2,947.38000	2.94738	3,336,380	14.29	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Put			2,630.22000	2.63022	2,291,750	14.29	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Call			2,990.23000	2.99023	3,382,600	14.30	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Put			2,591.75000	2.59175	2,256,650	14.30	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Call			3,033.20000	3.03320	3,428,920	14.30	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Call			3,876.58000	3.87658	4,262,760	14.88	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Put			3,928.50000	3.92850	3,573,010	14.88	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Call			3,795.34000	3.79534	4,176,620	14.86	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Put			4,009.57000	4.00957	3,649,180	14.86	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Call			3,835.98000	3.83598	4,219,720	14.87	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Put			3,969.00000	3.96900	3,611,070	14.87	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Call			4,820.38000	4.82038	5,224,250	14.50	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Put			4,586.24000	4.58624	4,235,150	14.50	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Call			4,860.34000	4.86034	5,266,250	14.50	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Put			4,546.28000	4.54628	4,197,230	14.50	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Call			4,900.78000	4.90078	5,308,720	14.51	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Put			4,506.92000	4.50692	4,159,900	14.51	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												1,685,051,879.77	18,131	66,399

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2017	Bond Future			7.73876	101.48666	7.81542	101.35525		1.89	807,123,406.98	7,953	36,190
R204	On	04/05/2017	Bond Future			7.73954	103.43032	7.82883	103.29654		1.66	807,687,368.88	7,809	15,231
R204	On	03/08/2017	Bond Future			7.69234	101.42723	7.79881	101.29092		1.55	0.00	0	0
R204	On	02/11/2017	Bond Future			7.55772	103.49132	7.68705	103.35431		1.29	0.00	0	0
Total R204 Future												1,614,810,775.86	15,762	51,421
R204	On	02/02/2017	Bond Future	8.28	Call			792.46000	0.79246	923,150	1.96	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Put			0.86000	0.00086	0,140	1.96	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Call			809.29000	0.80929	940,070	1.97	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Put			0.74000	0.00074	0,110	1.97	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Call			826.12000	0.82612	956,990	1.97	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Put			0.63000	0.00063	0,090	1.97	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Call			419.27000	0.41927	494,720	1.68	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Put			312.81000	0.31281	254,480	1.68	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Call			427.68000	0.42768	503,990	1.68	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Put			306.27000	0.30627	248,800	1.68	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Call			436.17000	0.43617	513,340	1.68	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Put			299.82000	0.29982	243,210	1.68	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Call			418.01000	0.41801	485,580	1.53	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Put			480.46000	0.48046	411,720	1.53	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Call			424.42000	0.42442	492,610	1.53	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Put			474.07000	0.47407	405,950	1.53	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Call			430.89000	0.43089	499,690	1.53	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Put			467.75000	0.46775	400,240	1.53	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Call			496.41000	0.49641	570,190	1.29	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Put			440.39000	0.44039	377,160	1.29	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Call			502.26000	0.50226	576,520	1.29	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Put			435.66000	0.43566	372,910	1.29	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Call			508.14000	0.50814	582,890	1.29	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Put			430.97000	0.43097	368,710	1.29	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												1,614,810,775.86	15,762	51,421
R2040	On	02/02/2017	Bond Future			9.42586	96.19634	9.51167	95.42657		15.16	531,003,796.80	5,520	10,184
R2040	On	04/05/2017	Bond Future			9.47166	98.03862	9.55996	97.25428		14.91	530,585,011.44	5,412	5,160
R2040	On	03/08/2017	Bond Future			9.51339	95.46289	9.60430	94.66318		15.53	0.00	0	0
R2040	On	02/11/2017	Bond Future			9.54475	97.40595	9.63799	96.59196		15.24	0.00	0	0
Total R2040 Future												1,061,588,808.24	10,932	15,344
R2040	On	02/02/2017	Bond Future	9.60	Put			616.30000	0.61630	338,080	15.25	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.58	Call			1,289.88000	1.28988	1,759,400	15.23	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.58	Put			684.09000	0.68409	383,840	15.23	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.59	Call			1,343.47000	1.34347	1,824,080	15.24	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	02/02/2017	Bond Future	9.59	Put			649.55000	0.64955	360,390	15.24	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.60	Call			1,398.22000	1.39822	1,889,770	15.25	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.62	Call			3,325.49000	3.32549	3,752,270	15.01	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.62	Put			2,798.13000	2.79813	2,440,570	15.01	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.63	Call			3,372.02000	3.37202	3,802,340	15.02	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.63	Put			2,757.29000	2.75729	2,403,270	15.02	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.64	Call			3,419.07000	3.41907	3,852,930	15.03	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.64	Put			2,717.10000	2.71710	2,366,620	15.03	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.61	Put			4,252.02000	4.25202	3,872,360	15.63	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Call			4,346.20000	4.34620	4,768,840	15.64	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Put			4,209.20000	4.20920	3,832,130	15.64	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Call			4,390.55000	4.39055	4,815,770	15.64	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Put			4,166.45000	4.16645	3,791,960	15.64	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.61	Call			4,301.80000	4.30180	4,721,850	15.63	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Call			5,287.60000	5.28760	5,724,270	15.21	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Put			5,010.76000	5.01076	4,633,440	15.21	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Call			5,201.75000	5.20175	5,634,090	15.20	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Put			5,097.72000	5.09772	4,716,070	15.20	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Call			5,244.42000	5.24442	5,678,930	15.20	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Put			5,053.92000	5.05392	4,674,440	15.20	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												1,061,588,808.24	10,932	15,344
R2044	On	02/02/2017	Bond Future			9.42561	93.59494	9.51641	92.76745		15.90	317,006,061.78	3,387	19,783
R2044	On	04/05/2017	Bond Future			9.46937	95.38749	9.56273	94.54433		15.66	323,077,428.63	3,387	4,057
R2044	On	03/08/2017	Bond Future			9.50917	92.88465	9.60520	92.02502		16.32	0.00	0	0
R2044	On	02/11/2017	Bond Future			9.53898	94.77528	9.63741	93.90003		16.03	0.00	0	0
Total R2044 Future												640,083,490.41	6,774	23,840
R2044	On	02/02/2017	Bond Future	9.76	Call			2,413.22000	2.41322	3,097,430	16.13	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Put			253.93000	0.25393	110,650	16.13	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Call			2,484.13000	2.48413	3,175,870	16.14	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Put			238.04000	0.23804	102,290	16.14	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Call			2,555.69000	2.55569	3,254,700	16.15	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Put			222.94000	0.22294	94,460	16.15	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.66	Call			3,571.22000	3.57122	4,046,260	15.80	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.66	Put			2,706.47000	2.70647	2,338,350	15.80	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.67	Call			3,619.65000	3.61965	4,098,430	15.81	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.67	Put			2,666.79000	2.66679	2,302,410	15.81	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.68	Call			3,668.22000	3.66822	4,150,720	15.82	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.68	Put			2,627.38000	2.62738	2,266,720	15.82	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Put			4,217.58000	4.21758	3,819,730	16.45	0.00	0	0

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	Call			4,435.06000	4.43506	4,891,320	16.43	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Put			4,303.78000	4.30378	3,900,410	16.43	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Call			4,480.43000	4.48043	4,939,460	16.44	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Put			4,260.63000	4.26063	3,860,030	16.44	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Call			4,525.76000	4.52576	4,987,540	16.45	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Call			5,407.24000	5.40724	5,879,120	15.99	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Put			5,120.53000	5.12053	4,717,160	15.99	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Call			5,450.80000	5.45080	5,924,990	16.00	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Put			5,076.42000	5.07642	4,675,360	16.00	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Call			5,363.51000	5.36351	5,833,080	15.99	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Put			5,164.61000	5.16461	4,758,930	15.99	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												640,083,490.41	6,774	23,840
R2048	On	02/02/2017	Bond Future			9.42084	97.14438	9.51169	96.29580		15.77	35,846,276.22	369	41,271
R2048	On	04/05/2017	Bond Future			9.46052	94.56558	9.55387	93.70082		16.28	38,677,322.22	409	32,808
R2048	On	03/08/2017	Bond Future			9.49522	96.42935	9.59113	95.54763		16.22	0.00	0	0
R2048	On	02/11/2017	Bond Future			9.52691	93.95045	9.62523	93.05270		16.68	0.00	0	0
Total R2048 Future												74,523,598.44	778	74,079
R2048	On	02/02/2017	Bond Future	9.78	Call			2,653.61000	2.65361	3,372,180	16.03	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Put			225.47000	0.22547	95,460	16.03	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Call			2,507.72000	2.50772	3,211,380	16.01	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Put			256.66000	0.25666	111,740	16.01	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Call			2,580.33000	2.58033	3,291,590	16.02	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Put			240.65000	0.24065	103,330	16.02	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Call			3,669.17000	3.66917	4,156,170	16.42	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Put			2,793.38000	2.79338	2,415,620	16.42	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.66	Call			3,718.60000	3.71860	4,209,420	16.43	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.66	Put			2,752.55000	2.75255	2,378,610	16.43	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Call			3,768.35000	3.76835	4,262,970	16.44	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Put			2,712.20000	2.71220	2,342,060	16.44	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Call			4,362.65000	4.36265	4,817,320	16.28	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Put			4,647.21000	4.64721	4,220,160	16.28	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Call			4,408.00000	4.40800	4,865,510	16.28	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Put			4,600.98000	4.60098	4,176,770	16.28	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Call			4,453.85000	4.45385	4,914,200	16.29	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Put			4,555.41000	4.55541	4,134,040	16.29	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Call			5,493.29000	5.49329	5,973,950	16.63	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Put			5,359.76000	5.35976	4,942,670	16.63	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Call			5,537.87000	5.53787	6,020,900	16.63	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Put			5,314.12000	5.31412	4,899,400	16.63	0.00	0	0

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	Call			5,582.61000	5.58261	6,068,000	16.64	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Put			5,268.80000	5.26880	4,856,440	16.64	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												74,523,598.44	778	74,079
R207	On	02/02/2017	Bond Future			7.88459	98.81790	7.97607	98.58486		3.06	4,243,635,897.60	42,944	57,787
R207	On	04/05/2017	Bond Future			7.90463	100.71044	8.00552	100.47308		2.80	4,292,681,794.56	42,624	35,271
R207	On	03/08/2017	Bond Future			7.89954	99.05135	8.01183	98.80944		2.77	0.00	0	0
R207	On	02/11/2017	Bond Future			7.84860	101.06718	7.97360	100.82234		2.52	0.00	0	0
Total R207 Future												8,536,317,692.16	85,568	93,058
R207	On	02/02/2017	Bond Future	8.91	Call			2,340.53000	2.34053	2,573,570	3.23	0.00	0	62
R207	On	02/02/2017	Bond Future	8.91	Put			0.00000	0.00000	0,000	3.23	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Call			3,102.12000	3.10212	3,335,160	3.25	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Put			0.00000	0.00000	0,000	3.25	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Call			3,126.56000	3.12656	3,359,600	3.25	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Put			0.00000	0.00000	0,000	3.25	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Call			3,150.99000	3.15099	3,384,030	3.25	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Put			0.00000	0.00000	0,000	3.25	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Call			865.93000	0.86593	1,019,440	2.83	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Put			387.03000	0.38703	303,180	2.83	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Call			880.73000	0.88073	1,035,610	2.84	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Put			378.49000	0.37849	296,010	2.84	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Call			851.04000	0.85104	1,003,200	2.83	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Put			395.50000	0.39550	310,300	2.83	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Call			1,274.75000	1.27475	1,437,600	2.83	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Put			465.49000	0.46549	386,430	2.83	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Call			1,289.18000	1.28918	1,452,920	2.83	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Put			458.64000	0.45864	380,470	2.83	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Call			1,303.69000	1.30369	1,468,320	2.84	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Put			451.87000	0.45187	374,590	2.84	0.00	0	0
R207	On	03/08/2017	Bond Future	8.19	Call			1,004.63000	1.00463	1,148,510	2.80	0.00	0	51
R207	On	03/08/2017	Bond Future	8.19	Put			622.31000	0.62231	524,280	2.80	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Call			961.12000	0.96112	1,094,000	2.53	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Put			831.37000	0.83137	719,410	2.53	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Call			971.99000	0.97199	1,105,700	2.53	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Put			822.72000	0.82272	711,590	2.53	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Call			950.32000	0.95032	1,082,360	2.53	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Put			840.10000	0.84010	727,300	2.53	0.00	0	0
Total R207 Option												0.00	0	113
Total For R207												8,536,317,692.16	85,568	93,171
R208	On	02/02/2017	Bond Future			8.03434	97.94608	8.12552	97.63915		4.36	684,349,260.96	6,987	21,473

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/05/2017	Bond Future			8.05517	96.41928	8.15305	96.10660		4.21	683,998,372.32	7,094	15,834
R208	On	03/08/2017	Bond Future			8.05899	98.31962	8.16443	98.00090		4.07	0.00	0	0
R208	On	02/11/2017	Bond Future			8.04322	96.91668	8.15671	96.59345		3.96	0.00	0	0
Total R208 Future												1,368,347,633.28	14,081	37,307
R208	On	02/02/2017	Bond Future	8.64	Call			1,711.53000	1.71153	2,016,780	4.45	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Put			1.96000	0.00196	0,280	4.45	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Call			1,744.14000	1.74414	2,049,600	4.46	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Put			1.71000	0.00171	0,240	4.46	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Call			1,678.95000	1.67895	1,983,960	4.45	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Put			2.25000	0.00225	0,330	4.45	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Put			540.00000	0.54000	430,870	4.24	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Call			1,280.72000	1.28072	1,485,950	4.24	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Put			528.90000	0.52890	421,450	4.24	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Call			1,240.11000	1.24011	1,441,960	4.24	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Put			551.47000	0.55147	440,640	4.24	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Call			1,260.24000	1.26024	1,463,790	4.24	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Call			1,387.56000	1.38756	1,571,850	4.08	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Put			949.65000	0.94965	815,220	4.08	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Call			1,405.08000	1.40508	1,590,640	4.09	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Put			937.18000	0.93718	804,020	4.09	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Call			1,370.43000	1.37043	1,553,440	4.08	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Put			962.52000	0.96252	826,810	4.08	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Call			1,371.76000	1.37176	1,541,980	3.95	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Put			1,305.60000	1.30560	1,152,590	3.95	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Call			1,386.71000	1.38671	1,558,020	3.95	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Put			1,292.15000	1.29215	1,140,230	3.95	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Call			1,401.75000	1.40175	1,574,140	3.95	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Put			1,278.81000	1.27881	1,127,970	3.95	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												1,368,347,633.28	14,081	37,307
R209	On	02/02/2017	Bond Future			9.30555	75.13855	9.39637	74.50635		14.33	2,614,145,293.05	34,791	45,075
R209	On	04/05/2017	Bond Future			9.34576	73.42699	9.43910	72.78284		14.73	2,564,511,052.74	34,926	22,200
R209	On	03/08/2017	Bond Future			9.38040	74.87420	9.47631	74.21742		14.74	0.00	0	0
R209	On	02/11/2017	Bond Future			9.40997	73.24645	9.50832	72.57776		15.15	0.00	0	0
Total R209 Future												5,178,656,345.79	69,717	67,275
R209	On	02/02/2017	Bond Future	9.53	Call			1,252.41000	1.25241	1,708,760	14.36	0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Put			337.15000	0.33715	161,300	14.36	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Call			1,300.31000	1.30031	1,764,900	14.36	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Put			317.27000	0.31727	149,660	14.36	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Call			1,348.99000	1.34899	1,821,620	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
R209	On	02/02/2017	Bond Future	9.55	Put			298.26000	0.29826	138,690	14.37	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Call			2,351.17000	2.35117	2,696,310	14.72	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Put			2,139.81000	2.13981	1,840,800	14.72	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Call			2,386.01000	2.38601	2,734,260	14.72	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Put			2,106.45000	2.10645	1,810,550	14.72	0.00	0	0
R209	On	04/05/2017	Bond Future	9.63	Call			2,950.80000	2.95080	3,344,290	14.84	0.00	0	0
R209	On	04/05/2017	Bond Future	9.46	Put			2,173.39000	2.17339	1,871,270	14.71	0.00	0	0
R209	On	04/05/2017	Bond Future	9.63	Put			1,659.83000	1.65983	1,409,170	14.84	0.00	0	1,130
R209	On	04/05/2017	Bond Future	8.93	Call			897.74000	0.89774	1,077,220	14.46	0.00	0	1,130
R209	On	04/05/2017	Bond Future	8.93	Put			4,518.46000	4.51846	4,053,790	14.46	0.00	0	0
R209	On	04/05/2017	Bond Future	9.33	Call			1,891.54000	1.89154	2,192,690	14.65	0.00	0	0
R209	On	04/05/2017	Bond Future	9.33	Put			2,645.31000	2.64531	2,302,310	14.65	0.00	0	1,130
R209	On	04/05/2017	Bond Future	9.46	Call			2,316.45000	2.31645	2,658,480	14.71	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Call			3,008.40000	3.00840	3,342,880	14.71	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Put			3,324.41000	3.32441	3,002,110	14.71	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Call			3,041.26000	3.04126	3,378,000	14.71	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Put			3,288.85000	3.28885	2,968,810	14.71	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Call			3,074.09000	3.07409	3,413,080	14.72	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Put			3,253.37000	3.25337	2,935,580	14.72	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Call			3,901.70000	3.90170	4,258,300	15.17	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Put			3,822.90000	3.82290	3,510,810	15.17	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Call			3,935.93000	3.93593	4,294,380	15.18	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Put			3,789.77000	3.78977	3,479,530	15.18	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Call			3,970.55000	3.97055	4,330,850	15.19	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Put			3,757.12000	3.75712	3,448,730	15.19	0.00	0	0
Total R209 Option												0.00	0	3,390
Total For R209												5,178,656,345.79	69,717	70,665
R210	On	02/02/2017	Bond Future			187.06709	187.06709	186.52559	186.52559			220,739,166.20	1,180	585
R210	On	04/05/2017	Bond Future			188.34206	188.34206	187.79048	187.79048			222,243,630.80	1,180	1,180
R210	On	03/08/2017	Bond Future			192.06508	192.06508	191.50263	191.50263			0.00	0	0
R210	On	02/11/2017	Bond Future			193.55129	193.55129	192.98129	192.98129			0.00	0	0
Total R210 Future												442,982,797.00	2,360	1,765
R210	On	02/02/2017	Bond Future	190.85	Put			4,324.41000	4.32441	3,782,910		0.00	0	0
R210	On	02/02/2017	Bond Future	190.86	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/02/2017	Bond Future	190.86	Put			4,334.41000	4.33441	3,792,910		0.00	0	0
R210	On	02/02/2017	Bond Future	190.84	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/02/2017	Bond Future	190.84	Put			4,314.41000	4.31441	3,772,910		0.00	0	0
R210	On	02/02/2017	Bond Future	190.85	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/05/2017	Bond Future	192.32	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/05/2017	Bond Future	192.32	Put			4,529.52000	4.52952	3,977,940		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	04/05/2017	Bond Future	192.33	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/05/2017	Bond Future	192.33	Put			4,539.52000	4.53952	3,987,940		0.00	0	0
R210	On	04/05/2017	Bond Future	192.31	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/05/2017	Bond Future	192.31	Put			4,519.52000	4.51952	3,967,940		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			4,777.37000	4.77737	4,214,920		0.00	0	0
R210	On	03/08/2017	Bond Future	196.29	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/08/2017	Bond Future	196.29	Put			4,787.37000	4.78737	4,224,920		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			4,797.37000	4.79737	4,234,920		0.00	0	0
R210	On	02/11/2017	Bond Future	192.09	Call			891.29000	0.89129	1,461,290		0.00	0	0
R210	On	02/11/2017	Bond Future	192.09	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/11/2017	Bond Future	192.07	Call			911.29000	0.91129	1,481,290		0.00	0	0
R210	On	02/11/2017	Bond Future	192.07	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/11/2017	Bond Future	192.08	Call			901.29000	0.90129	1,471,290		0.00	0	0
R210	On	02/11/2017	Bond Future	192.08	Put			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												442,982,797.00	2,360	1,765
R212	On	02/02/2017	Bond Future			146.24923	146.24923	146.24801	146.24801			146,249,230.00	1,000	3,380
R212	On	04/05/2017	Bond Future			149.05922	149.05922	149.05817	149.05817			149,059,220.00	1,000	1,000
R212	On	03/08/2017	Bond Future			149.95566	149.95566	149.95478	149.95478			0.00	0	0
R212	On	02/11/2017	Bond Future			153.01536	153.01536	153.01741	153.01741			0.00	0	0
Total R212 Future												295,308,450.00	2,000	4,380
R212	On	02/02/2017	Bond Future	149.27	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/02/2017	Bond Future	149.27	Put			3,021.99000	3.02199	3,020,770		0.00	0	0
R212	On	02/02/2017	Bond Future	149.28	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/02/2017	Bond Future	149.28	Put			3,031.99000	3.03199	3,030,770		0.00	0	0
R212	On	02/02/2017	Bond Future	149.29	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/02/2017	Bond Future	149.29	Put			3,041.99000	3.04199	3,040,770		0.00	0	0
R212	On	04/05/2017	Bond Future	152.25	Put			3,191.83000	3.19183	3,190,780		0.00	0	0
R212	On	04/05/2017	Bond Future	152.23	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/05/2017	Bond Future	152.23	Put			3,171.83000	3.17183	3,170,780		0.00	0	0
R212	On	04/05/2017	Bond Future	152.24	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/05/2017	Bond Future	152.24	Put			3,181.83000	3.18183	3,180,780		0.00	0	0
R212	On	04/05/2017	Bond Future	152.25	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/08/2017	Bond Future	153.34	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/08/2017	Bond Future	153.34	Put			3,385.22000	3.38522	3,384,340		0.00	0	0
R212	On	03/08/2017	Bond Future	153.35	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/08/2017	Bond Future	153.35	Put			3,395.22000	3.39522	3,394,340		0.00	0	0
R212	On	03/08/2017	Bond Future	153.36	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	03/08/2017	Bond Future	153.36	Put			3,405.22000	3.40522	3,404,340		0.00	0	0
R212	On	02/11/2017	Bond Future	152.41	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.42	Call			597.41000	0.59741	595,360		0.00	0	0
R212	On	02/11/2017	Bond Future	152.42	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.40	Call			617.41000	0.61741	615,360		0.00	0	0
R212	On	02/11/2017	Bond Future	152.40	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.41	Call			607.41000	0.60741	605,360		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												295,308,450.00	2,000	4,380
R213	On	02/02/2017	Bond Future			9.13103	86.39939	9.22194	85.77557		12.02	1,994,529,918.15	23,085	31,814
R213	On	04/05/2017	Bond Future			9.17099	84.50267	9.26472	83.86699		12.33	1,958,602,885.26	23,178	19,971
R213	On	03/08/2017	Bond Future			9.20494	86.16803	9.30160	85.51995		12.30	0.00	0	0
R213	On	02/11/2017	Bond Future			9.23536	84.36855	9.33482	83.70901		12.58	0.00	0	0
Total R213 Future												3,953,132,803.41	46,263	51,785
R213	On	02/02/2017	Bond Future	9.40	Call			1,446.12000	1.44612	1,933,950	12.13	0.00	0	0
R213	On	02/02/2017	Bond Future	9.40	Put			243.05000	0.24305	107,060	12.13	0.00	0	0
R213	On	02/02/2017	Bond Future	9.41	Call			1,497.39000	1.49739	1,992,410	12.14	0.00	0	0
R213	On	02/02/2017	Bond Future	9.41	Put			227.48000	0.22748	98,680	12.14	0.00	0	0
R213	On	02/02/2017	Bond Future	9.42	Call			1,549.35000	1.54935	2,051,320	12.15	0.00	0	0
R213	On	02/02/2017	Bond Future	9.42	Put			212.68000	0.21268	90,830	12.15	0.00	0	0
R213	On	04/05/2017	Bond Future	9.36	Call			2,509.85000	2.50985	2,869,440	12.41	0.00	0	0
R213	On	04/05/2017	Bond Future	9.36	Put			1,870.56000	1.87056	1,594,470	12.41	0.00	0	0
R213	On	04/05/2017	Bond Future	9.37	Call			2,546.83000	2.54683	2,909,470	12.42	0.00	0	0
R213	On	04/05/2017	Bond Future	9.37	Put			1,840.84000	1.84084	1,567,800	12.42	0.00	0	0
R213	On	04/05/2017	Bond Future	9.35	Call			2,473.16000	2.47316	2,829,680	12.40	0.00	0	0
R213	On	04/05/2017	Bond Future	9.35	Put			1,900.64000	1.90064	1,621,480	12.40	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Call			3,218.27000	3.21827	3,567,620	12.37	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Put			2,896.39000	2.89639	2,597,660	12.37	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Call			3,149.02000	3.14902	3,493,920	12.36	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Put			2,959.94000	2.95994	2,656,760	12.36	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Call			3,183.55000	3.18355	3,530,670	12.37	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Put			2,928.04000	2.92804	2,627,080	12.37	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Call			3,733.64000	3.73364	4,081,690	12.65	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Put			3,699.49000	3.69949	3,388,000	12.65	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Call			3,767.65000	3.76765	4,117,550	12.66	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Put			3,667.63000	3.66763	3,357,990	12.66	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Call			3,801.81000	3.80181	4,153,560	12.66	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Put			3,635.99000	3.63599	3,328,200	12.66	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												3,953,132,803.41	46,263	51,785

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	02/02/2017	Bond Future			9.37066	75.61435	9.46149	74.95052		15.15	1,557,126,309.55	20,593	22,737
R214	On	04/05/2017	Bond Future			9.40900	73.76469	9.50225	73.08828		15.62	1,526,191,436.10	20,690	17,519
R214	On	03/08/2017	Bond Future			9.44232	75.21847	9.53806	74.52880		15.59	0.00	0	0
R214	On	02/11/2017	Bond Future			9.47263	73.44998	9.57072	72.74775		16.02	0.00	0	0
Total R214 Future												3,083,317,745.65	41,283	40,256
R214	On	02/02/2017	Bond Future	9.66	Call			1,661.82000	1.66182	2,189,350	15.30	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Put			244.95000	0.24495	108,650	15.30	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Call			1,716.61000	1.71661	2,251,220	15.31	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Put			229.58000	0.22958	100,360	15.31	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Call			1,772.11000	1.77211	2,313,540	15.32	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Put			215.02000	0.21502	92,620	15.32	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Call			2,609.33000	2.60933	2,980,360	15.68	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Put			2,195.55000	2.19555	1,890,170	15.68	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Call			2,647.28000	2.64728	3,021,480	15.68	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Put			2,162.24000	2.16224	1,860,030	15.68	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Call			2,685.66000	2.68566	3,063,020	15.69	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Put			2,129.48000	2.12948	1,830,430	15.69	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Call			3,267.03000	3.26703	3,623,270	15.60	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Put			3,468.06000	3.46806	3,134,630	15.60	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Call			3,302.66000	3.30266	3,661,240	15.61	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Put			3,431.94000	3.43194	3,100,850	15.61	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Call			3,338.70000	3.33870	3,699,610	15.62	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Put			3,396.35000	3.39635	3,067,590	15.62	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Call			4,140.56000	4.14056	4,515,480	16.09	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Put			4,074.69000	4.07469	3,747,380	16.09	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Call			4,176.55000	4.17655	4,553,400	16.10	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Put			4,039.82000	4.03982	3,714,440	16.10	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Call			4,212.69000	4.21269	4,591,450	16.11	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Put			4,005.21000	4.00521	3,681,740	16.11	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												3,083,317,745.65	41,283	40,256
Total for Bond												45,322,856,016.18	475,882	942,576
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ES18A Future										0.00	0	0
Total For ES18A										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

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 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2050 Future									0.00	0	0
Total For I2050									0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186 Future									0.00	0	0
Total For R186									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R207 Future									0.00	0	0
Total For R186/R207									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R208 Future									0.00	0	0
Total For R186/R208									0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R197 Future									0.00	0	0
Total For R197									0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R202 Future									0.00	0	0
Total For R202									0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2023 Future									0.00	0	0
Total For R2023									0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R203 Future									0.00	0	0
Total For R203									0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2030 Future									0.00	0	0
Total For R2030									0.00	0	0
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

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 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R211 Future									0.00	0	0
Total For R211									0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future									0.00	0	0
Total For R212									0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future									0.00	0	0
Total For R213									0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 02/02/2017 GOVI			544.42500	544.42500	540.92000	540.92000			549,869,250.00	101	392
GOVI On 04/05/2017 GOVI			554.84800	554.84800	551.27700	551.27700			554,848,000.00	100	100
GOVI On 03/08/2017 GOVI			565.78100	565.78100	562.14100	562.14100			0.00	0	0
GOVI On 02/11/2017 GOVI			577.28900	577.28900	573.58600	573.58600			0.00	0	0
Total GOVI Future									1,104,717,250.00	201	492
GOVI On 02/02/2017 GOVI	533.32	Call			76,000.00000	7.60000	111,050,000		0.00	0	0
GOVI On 02/02/2017 GOVI	533.32	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/02/2017 GOVI	533.33	Call			75,900.00000	7.59000	110,950,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/02/2017	GOVI	533.33	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.34	Call			75,800.00000	7.58000	110,850,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.34	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.18	Call			2,890,970.00000	289.09700	2,926,680,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.18	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.19	Call			2,890,870.00000	289.08700	2,926,580,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.19	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.20	Call			2,890,770.00000	289.07700	2,926,480,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.20	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.09	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.10	Call			10,410.00000	1.04100	46,810,000		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			10,310.00000	1.03100	46,710,000		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			10,510.00000	1.05100	46,910,000		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			11,260.00000	1.12600	48,290,000		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			11,460.00000	1.14600	48,490,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.44	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.45	Call			11,360.00000	1.13600	48,390,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI											1,104,717,250.00	201	492	
Total for GOVI											1,104,717,250.00	201	492	
AL37	On	02/02/2017	Index Future			517.45400	517.45400	515.52800	515.52800			36,221,780.00	7	7
AL37	On	04/05/2017	Index Future			527.36100	527.36100	525.39900	525.39900			36,915,270.00	7	7
AL37	On	03/08/2017	Index Future			537.75300	537.75300	535.75200	535.75200			0.00	0	0
AL37	On	02/11/2017	Index Future			548.69100	548.69100	546.66000	546.66000			0.00	0	0
Total AL37 Future												73,137,050.00	14	14
Total For AL37											73,137,050.00	14	14	
AL7T	On	02/02/2017	Index Future			601.00400	601.00400	597.61600	597.61600			0.00	0	2
AL7T	On	04/05/2017	Index Future			612.51000	612.51000	609.05900	609.05900			0.00	0	0
AL7T	On	03/08/2017	Index Future			624.57900	624.57900	621.06100	621.06100			0.00	0	0
AL7T	On	02/11/2017	Index Future			637.28400	637.28400	633.70600	633.70600			0.00	0	0
Total AL7T Future												0.00	0	2
Total For AL7T											0.00	0	2	
ALBI	On	02/02/2017	Index Future			546.52700	546.52700	543.01300	543.01300			0.00	0	464
ALBI	On	04/05/2017	Index Future			556.99100	556.99100	553.41000	553.41000			0.00	0	117
ALBI	On	03/08/2017	Index Future			567.96600	567.96600	564.31500	564.31500			0.00	0	0
ALBI	On	02/11/2017	Index Future			579.51900	579.51900	575.80500	575.80500			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ALBI Future									0.00	0	581
Total For ALBI									0.00	0	581
IGOV On 02/02/2017 Index Future			249.21500	249.21500	248.68800	248.68800			1,026,765,800.00	412	633
IGOV On 04/05/2017 Index Future			254.00200	254.00200	253.46500	253.46500			1,046,488,240.00	412	477
IGOV On 03/08/2017 Index Future			259.02200	259.02200	258.47500	258.47500			0.00	0	0
IGOV On 02/11/2017 Index Future			264.30600	264.30600	263.75200	263.75200			0.00	0	0
Total IGOV Future									2,073,254,040.00	824	1,110
Total For IGOV									2,073,254,040.00	824	1,110
ILBI On 02/02/2017 Index Future			670.62200	670.62200	669.25400	669.25400			0.00	0	157
Total ILBI Future									0.00	0	157
Total For ILBI									0.00	0	157
Total for Index									2,146,391,090.00	838	1,864
JIBAR F On 15/02/2017 Jibar Future			7.37000	92.63000	7.37000	92.63000			0.00	0	0
JIBAR F On 15/03/2017 Jibar Future			7.38000	92.62000	7.38000	92.62000			0.00	0	1,000
JIBAR F On 19/04/2017 Jibar Future			7.38000	92.62000	7.38000	92.62000			0.00	0	0
JIBAR F On 17/05/2017 Jibar Future			7.39000	92.61000	7.39000	92.61000			0.00	0	0
JIBAR F On 21/06/2017 Jibar Future			7.40000	92.60000	7.40000	92.60000			0.00	0	0
JIBAR F On 19/07/2017 Jibar Future			7.40000	92.60000	7.40000	92.60000			0.00	0	0
JIBAR F On 20/09/2017 Jibar Future			7.41000	92.59000	7.41000	92.59000			0.00	0	0
JIBAR F On 20/12/2017 Jibar Future			7.43000	92.57000	7.43000	92.57000			0.00	0	0
JIBAR F On 20/03/2018 Jibar Future			7.44000	92.56000	7.44000	92.56000			0.00	0	0
JIBAR F On 20/06/2018 Jibar Future			7.45000	92.55000	7.45000	92.55000			0.00	0	0
JIBAR F On 19/09/2018 Jibar Future			7.49000	92.51000	7.49000	92.51000			0.00	0	0
JIBAR F On 19/12/2018 Jibar Future			7.51000	92.49000	7.51000	92.49000			0.00	0	0
Total Jibar Future									0.00	0	1,000
Total For JIBAR FUTURE									0.00	0	1,000
Total for Jibar									0.00	0	1,000
10Y ST On 17/12/2025 Interest Rate Swap			97.26266	97.26266	97.71268	97.71268			0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			94.32807	94.32807	94.79674	94.79674			0.00	0	0
10Y ST On 15/06/2026 Interest Rate Swap			93.11028	93.11028	93.59213	93.59213			0.00	0	0
10Y ST On 21/09/2026 Interest Rate Swap			95.25097	95.25097	95.73620	95.73620			0.00	0	0
10Y ST On 21/12/2026 Interest Rate Swap			98.97909	98.97909	99.46154	99.46154			0.00	0	0
10Y ST On 15/03/2027 Interest Rate Swap			97.58003	97.58003	98.07544	98.07544			0.00	0	0
Total 10Y STND Future									0.00	0	0
Total For 10Y STND									0.00	0	0
1Y STN On 16/03/2017 Interest Rate Swap			100.00284	100.00284	100.00283	100.00283			0.00	0	0
1Y STN On 15/06/2017 Interest Rate Swap			99.61288	99.61288	99.61608	99.61608			0.00	0	0
1Y STN On 21/09/2017 Interest Rate Swap			99.63479	99.63479	99.64143	99.64143			0.00	0	0
1Y STN On 21/12/2017 Interest Rate Swap			99.88179	99.88179	99.89448	99.89448			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1Y STN On 15/03/2018 Interest Rate Swap			99.91253	99.91253	99.93229	99.93229			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			99.91138	99.91138	99.92380	99.92380			0.00	0	0
2Y STN On 16/03/2018 Interest Rate Swap			99.19590	99.19590	99.21581	99.21581			0.00	0	0
2Y STN On 15/06/2018 Interest Rate Swap			98.84473	98.84473	98.87448	98.87448			0.00	0	0
2Y STN On 21/09/2018 Interest Rate Swap			98.88873	98.88873	98.93031	98.93031			0.00	0	0
2Y STN On 21/12/2018 Interest Rate Swap			99.37000	99.37000	99.43000	99.43000			0.00	0	0
2Y STN On 15/03/2019 Interest Rate Swap			99.86028	99.86028	99.93229	99.93229			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			97.50812	97.50812	97.70253	97.70253			0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			96.80880	96.80880	97.02306	97.02306			0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			96.07486	96.07486	96.31196	96.31196			0.00	0	0
5Y STN On 21/09/2021 Interest Rate Swap			96.31503	96.31503	96.57609	96.57609			0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			98.55049	98.55049	98.82907	98.82907			0.00	0	50
5Y STN On 15/03/2022 Interest Rate Swap			98.74149	98.74149	99.03570	99.03570			0.00	0	0
Total 5Y STND Future									0.00	0	50
Total For 5Y STND									0.00	0	50
Total for Interest Rate Swap									0.00	0	50
Total for Derivatives :									48,573,964,356.18	476,921	945,982
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	100.85232			0.00	0	0
Total AA04 SPOT									0.00	0	0
Total For AA04									0.00	0	0
AA04/JI On 22/03/2017 Spot Bond			100.00000	89.00796	100.00000	88.79603			0.00	0	0
Total AA04/JIBAR SPOT									0.00	0	0
Total For AA04/JIBAR									0.00	0	0
AA05 On 22/03/2019 Spot Bond			10.81000	100.34183	10.81000	100.31265		2,162,000,000,000.00		200,000,000	129,000,000
Total AA05 SPOT								2,162,000,000,000.00		200,000,000	129,000,000
Total For AA05								2,162,000,000,000.00		200,000,000	129,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	96.56984			0.00	0	200,000,000
Total AA06 SPOT									0.00	0	200,000,000
Total For AA06									0.00	0	200,000,000
AA06/JI On 15/04/2021 Spot Bond			100.00000	11.20155	100.00000	11.17382			0.00	0	0
Total AA06/JIBAR SPOT									0.00	0	0
Total For AA06/JIBAR									0.00	0	0
AA07 On 15/04/2021 Spot Bond			10.67000	98.75827	10.67000	98.73007			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	104.10300	10.00000	104.07600				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	102.05034				0.00	0	0
Total AB010 SPOT										0.00	0	0
Total For AB010										0.00	0	0
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	100.97538				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			9.83500	99.00816	9.83500	98.98191				0.00	0	1,500,000,000
Total AB013 SPOT										0.00	0	1,500,000,000
Total For AB013										0.00	0	1,500,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	11.20908	100.00000	11.18193				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 13/11/2024 Spot Bond			10.84000	102.00678	10.84000	101.97704				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2025 Spot Bond			100.00000	9.46279	100.00000	9.43987				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB018L On 04/09/2025 Spot Bond			11.37000	104.50012	11.37000	104.46821				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2025 Spot Bond			100.00000	11.24580	100.00000	11.21795				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2027 Spot Bond			11.81000	90.04227	11.81000	90.01316				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2027 Spot Bond			100.00000	11.35342	100.00000	11.32531				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	13.49878	100.00000	13.46607				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	16.55665	100.00000	16.53035				0.00	0	0
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB025L On 20/08/2026 Spot Bond			100.00000	13.40257	100.00000	13.37010				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	18.88044	100.00000	18.83889				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	99.86981				0.00	0	0
Total AB08 SPOT										0.00	0	0
Total For AB08										0.00	0	0
AB09 On 03/05/2017 Spot Bond			9.32500	102.62306	9.32500	102.59748				0.00	0	0
Total AB09 SPOT										0.00	0	0
Total For AB09										0.00	0	0
ABC12 On 25/11/2020 Spot Bond			10.00000	104.88100	10.00000	104.85400				0.00	0	0
Total ABC1234/R2022 SPOT										0.00	0	0
Total For ABC1234/R2022										0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			3.21000	114.76584	3.21000	276.44854				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	101.39104				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	101.91361				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	100.98381				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	98.89865				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN11 On 09/04/2017 Spot Bond				100.00000	0.00000	100.38753				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN1: On 09/04/2019 Spot Bond				100.00000	0.00000	100.43935				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN1: On 14/05/2020 Spot Bond				100.00000	0.00000	102.00738				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1: On 14/05/2022 Spot Bond				100.00000	0.00000	101.73742				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1: On 11/11/2020 Spot Bond				100.00000	0.00000	101.68752				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1: On 11/11/2022 Spot Bond				100.00000	0.00000	101.22443				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1: On 17/05/2019 Spot Bond				100.00000	0.00000	102.00584				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN1: On 26/09/2023 Spot Bond				100.00000	0.00000	100.74299				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABK1 On 07/11/2018 Spot Bond			11.81000	103.16321	11.81000	102.01613				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	99.60430				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	100.88912				0.00	0	0
Total ABK11 SPOT										0.00	0	0
Total For ABK11										0.00	0	0
ABK12 On 20/05/2022 Spot Bond				100.00000	0.00000	102.06670				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK2 On 24/05/2018 Spot Bond			11.06000	99.36228	11.06000	99.74815				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.95981				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	35.52747	100.00000	35.44140				0.00	0	0
Total ABK3/JIBAR SPOT										0.00	0	0
Total For ABK3/JIBAR										0.00	0	0
ABK4 On 24/05/2018 Spot Bond				100.00000	0.00000	101.64022				0.00	0	0
Total ABK4 SPOT										0.00	0	0
Total For ABK4										0.00	0	0
ABK4/J On 24/05/2018 Spot Bond			100.00000	45.97207	100.00000	45.86071				0.00	0	0
Total ABK4/JIBAR SPOT										0.00	0	0
Total For ABK4/JIBAR										0.00	0	0
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	97.35398				0.00	945,000,000	1,972,500,000
Total ABK5 SPOT										0.00	945,000,000	1,972,500,000
Total For ABK5										0.00	945,000,000	1,972,500,000
ABK5/J On 31/10/2018 Spot Bond			100.00000	33.04940	100.00000	32.96933				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	101.41786				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK7 On 03/06/2019 Spot Bond				100.00000	0.00000	98.57665				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	95.69000				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	97.00848				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			6.10000	105.85482	6.10000	142.93915				0.00	0	0
Total ABKI01 SPOT										0.00	0	0
Total For ABKI01										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			6.10000	99.76914	6.10000	125.81739				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABKI02 SPOT									0.00	0	0
Total For ABKI02									0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			100.00000	10.82422	100.00000	10.80542			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			7.35000	88.83129	7.35000	105.03038		1,249,500,000,000.00		170,000,000	4,576,000,000
Total ABKI03 SPOT								1,249,500,000,000.00		170,000,000	4,576,000,000
Total For ABKI03								1,249,500,000,000.00		170,000,000	4,576,000,000
ABKI03 On 13/10/2021 Spot Bond			100.00000	5.33688	100.00000	5.32762		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			8.14000	94.63091	8.14000	107.63163		0.00		0	0
Total ABKI04 SPOT								0.00		0	0
Total For ABKI04								0.00		0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	8.56137	100.00000	8.54086		0.00		0	0
Total ABKI04/I2025 SPOT								0.00		0	0
Total For ABKI04/I2025								0.00		0	0
ABKS1 On 04/04/2026 Spot Bond			100.00000	0.00000	0.00000	82.53889		0.00	2,200,000,000	3,200,000,000	
Total ABKS1 SPOT								0.00	2,200,000,000	3,200,000,000	
Total For ABKS1								0.00	2,200,000,000	3,200,000,000	
ABN05 On 18/04/2021 Spot Bond			2.54000	186.75462	2.54000	186.71245		0.00		0	0
Total ABN05 SPOT								0.00		0	0
Total For ABN05								0.00		0	0
ABN09 On 27/06/2023 Spot Bond			2.17000	191.26311	2.17000	191.22184		0.00		0	0
Total ABN09 SPOT								0.00		0	0
Total For ABN09								0.00		0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	204.75600	1.82000	204.71379		0.00		0	0
Total ABN14 SPOT								0.00		0	0
Total For ABN14								0.00		0	0
ABN33 On 29/01/2018 Spot Bond			8.72125	91.93632	8.72125	91.91532		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			8.72125	91.93632	8.72125	91.91532		0.00		0	0
Total ABN34 SPOT								0.00		0	0
Total For ABN34								0.00		0	0
ABN47 On 05/04/2017 Spot Bond			100.00000	0.00000	0.00000	100.00000		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN47 SPOT										0.00	0	0
Total For ABN47										0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	100.31322				0.00	0	0
Total ABN48 SPOT										0.00	0	0
Total For ABN48										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	100.69374				0.00	0	0
Total ABN55 SPOT										0.00	0	0
Total For ABN55										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	100.25383				0.00	0	0
Total ABN58 SPOT										0.00	0	0
Total For ABN58										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			3.10000	92.22820	3.10000	117.82983				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			2.82000	98.75199	2.82000	173.32943				0.00	0	0
Total ABN62 SPOT										0.00	0	0
Total For ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			2.68000	110.87131	2.68000	226.14563				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			10.01500	93.03445	10.01500	93.00934				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN68 SPOT										0.00	0	0
Total For ABN68										0.00	0	0
ABN70 On 28/03/2017 Spot Bond				100.00000	0.00000	116.30000				0.00	0	0
Total ABN70 SPOT										0.00	0	0
Total For ABN70										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	101.40545				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN73 On 03/05/2017 Spot Bond				100.00000	0.00000	111.32000				0.00	0	0
Total ABN73 SPOT										0.00	0	0
Total For ABN73										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	126.49000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	106.52064	9.63000	106.49312				0.00	0	0
Total ABN76 SPOT										0.00	0	0
Total For ABN76										0.00	0	0
ABN77 On 07/06/2017 Spot Bond				100.00000	0.00000	115.48000				0.00	0	0
Total ABN77 SPOT										0.00	0	0
Total For ABN77										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			10.16500	103.10684	10.16500	103.07877				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			9.29500	93.54940	9.29500	93.52606				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN83 SPOT										0.00	0	0
Total For ABN83										0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN85 SPOT										0.00	0	0
Total For ABN85										0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN86 SPOT										0.00	0	0
Total For ABN86										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.71000	99.78258	10.71000	99.75399				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	101.14983				0.00	0	0
Total ABN91 SPOT										0.00	0	0
Total For ABN91										0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	99.87966				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			8.84500	104.67664	8.84500	104.65162				0.00	0	0
Total ABS10 SPOT										0.00	0	0
Total For ABS10										0.00	0	0
ABS11 On 09/04/2021 Spot Bond			9.77000	101.67451	9.77000	101.64787				0.00	0	620,000,000

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 ABS11 SPOT										0.00	0	620,000,000
Total For ABS11										0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			9.55000	101.06314	9.55000	101.03710				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS12/ On 14/05/2020 Spot Bond			9.20000	102.03510	9.20000	102.00975				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			10.00000	100.63778	10.00000	100.61065				0.00	0	0
Total ABS13 SPOT										0.00	0	0
Total For ABS13										0.00	0	0
ABS14 On 11/11/2020 Spot Bond			9.26000	102.07786	9.26000	102.05234				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABS14										0.00	0	0
ABS15 On 11/11/2022 Spot Bond			9.69500	102.35345	9.69500	102.32668				0.00	0	0
Total ABS15 SPOT										0.00	0	0
Total For ABS15										0.00	0	0
ABS16 On 11/11/2025 Spot Bond			10.22000	103.17862	10.22000	103.15021				0.00	0	1,160,000,000
Total ABS16 SPOT										0.00	0	1,160,000,000
Total For ABS16										0.00	0	1,160,000,000
ABS17 On 11/11/2027 Spot Bond			10.96000	100.20016	10.96000	100.17062				0.00	0	1,500,000,000
Total ABS17 SPOT										0.00	0	1,500,000,000
Total For ABS17										0.00	0	1,500,000,000
ABS18 On 26/09/2023 Spot Bond			9.96500	102.71928	9.96500	102.69169				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			9.29000	98.19184	9.29000	98.16734				0.00	0	0
Total ABS6 SPOT										0.00	0	0
Total For ABS6										0.00	0	0
ABS7 On 11/09/2026 Spot Bond			10.26000	94.54012	10.26000	94.51400				0.00	0	3,860,000,000
Total ABS7 SPOT										0.00	0	3,860,000,000
Total For ABS7										0.00	0	3,860,000,000
ABS7/R On 11/09/2026 Spot Bond			100.00000	12.02518	100.00000	11.99827				0.00	0	0
Total ABS7/R186 SPOT										0.00	0	0
Total For ABS7/R186										0.00	0	0
ABS12 On 07/12/2023 Spot Bond			3.40000	215.87379	3.40000	273.44394				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABSI2 SPOT										0.00	0	0
Total For ABSI2										0.00	0	0
ABSI3 On 31/01/2017 Spot Bond			5.40000	138.73765	5.40000	141.78887				0.00	0	0
Total ABSI3 SPOT										0.00	0	0
Total For ABSI3										0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			2.60000	139.75094	2.60000	142.52579				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	0.04460	100.00000	0.04449				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	36.00539	100.00000	35.91623				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	85.94396				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	99.89044				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	99.89044				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	99.88989				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	99.88989				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	99.89099				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	104.88100	10.00000	104.85400				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL099 On 20/12/2018 Spot Bond				100.00000	0.00000	100.99242				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL09€ On 20/06/2020 Spot Bond				100.00000	0.00000	101.01710				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	101.02701				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09€ On 20/12/2025 Spot Bond				100.00000	0.00000	101.00706				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL10 On 20/12/2017 Spot Bond				100.00000	0.00000	100.96244				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL10 On 20/12/2019 Spot Bond			9.76000	101.60170	9.76000	101.61986				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL11€ On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL12 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	213.49412				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				100.00000	0.00000	213.57487				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12 On 20/09/2021 Spot Bond				100.00000	0.00000	100.98229				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL13€ On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL13€ On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL138 On 30/07/2017 Spot Bond				100.00000	0.00000	99.89208				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	99.89433				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	104.88100	10.00000	104.85400				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL142 On 20/12/2021 Spot Bond				100.00000	0.00000	100.98531				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	101.04704				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	100.96758				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	100.93256				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	103.61928	10.23000	103.59073				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL161 On 20/06/2017 Spot Bond				100.00000	0.00000	106.04500				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			9.94000	100.71147	9.94000	100.68463				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL167 On 20/06/2017 Spot Bond				100.00000	0.00000	100.96450				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL168 On 20/06/2017 Spot Bond			1.75000	130.02801	1.75000	130.00149				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL173 On 20/06/2017 Spot Bond				100.00000	0.00000	100.95750				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	100.98248				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	100.93249				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	101.02677				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	101.24018				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	102.35333				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	101.16690				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	100.97730				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	100.98919				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	101.00216				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	101.00525				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	101.00525				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL19€ On 20/06/2017 Spot Bond				100.00000	0.00000	101.06241				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL19€ On 20/12/2017 Spot Bond				100.00000	0.00000	100.96244				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	101.05442				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL19€ On 20/06/2017 Spot Bond				100.00000	0.00000	101.42445				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL19€ On 20/06/2017 Spot Bond				100.00000	0.00000	101.06241				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	101.02225				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	101.02225				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	151.77943				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	152.86673				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL20€ On 20/03/2018 Spot Bond				100.00000	0.00000	100.90553				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL21€ On 20/05/2018 Spot Bond				100.00000	0.00000	101.52777				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL21€ On 20/09/2018 Spot Bond				100.00000	0.00000	100.92443				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	99.54892				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	92.66556				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	100.91343				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	100.91244				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	100.97332				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	101.99203				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	99.99989				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	99.99990				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	100.96931				0.00	20,000,000,000	10,000,000,000
Total ACL221 SPOT										0.00	20,000,000,000	10,000,000,000
Total For ACL221										0.00	20,000,000,000	10,000,000,000
ACL222 On 20/09/2021 Spot Bond				100.00000	0.00000	100.95432				0.00	20,000,000,000	10,000,000,000
Total ACL222 SPOT										0.00	20,000,000,000	10,000,000,000
Total For ACL222										0.00	20,000,000,000	10,000,000,000
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	101.28908				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	44.54953	100.00000	44.43921				0.00	0	0

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	44.54953	100.00000	44.43921			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	101.71759			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	101.41805			0.00	0	0
Total ADCB05 SPOT									0.00	0	0
Total For ADCB05									0.00	0	0
ADCB2 On 31/07/2018 Spot Bond			100.00000	32.47724	100.00000	32.39856			0.00	0	0
Total ADCB2U SPOT									0.00	0	0
Total For ADCB2U									0.00	0	0
ADCP4 On 15/04/2017 Spot Bond			100.00000	83.16396	100.00000	82.79921			0.00	0	0
Total ADCP4U SPOT									0.00	0	0
Total For ADCP4U									0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	20.21656	100.00000	20.16649			0.00	0	0
Total AFS1U SPOT									0.00	0	0
Total For AFS1U									0.00	0	0
AFS2U On 02/07/2020 Spot Bond			100.00000	5.84910	100.00000	5.83462			0.00	0	0
Total AFS2U SPOT									0.00	0	0
Total For AFS2U									0.00	0	0
AHF2A: On 18/10/2018 Spot Bond				100.00000	0.00000	100.20206			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	100.20851			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	100.22999			0.00	0	0
Total AHF2C2 SPOT									0.00	0	0
Total For AHF2C2									0.00	0	0
AHF3A: On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total AHF3A1 SPOT									0.00	0	0
Total For AHF3A1									0.00	0	0
AHF3A: On 18/10/2042 Spot Bond				100.00000	0.00000	100.19564			0.00	0	0
Total AHF3A3 SPOT									0.00	0	0
Total For AHF3A3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF3A: On 18/10/2019 Spot Bond				100.00000	0.00000	100.19780				0.00	0	0
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0
AHF3B: On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total AHF3B1 SPOT										0.00	0	0
Total For AHF3B1										0.00	0	0
AHF3B: On 18/10/2019 Spot Bond				100.00000	0.00000	100.25151				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	100.24079				0.00	0	0
Total AHF3B3 SPOT										0.00	0	0
Total For AHF3B3										0.00	0	0
AHF3C: On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total AHF3C1 SPOT										0.00	0	0
Total For AHF3C1										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond				100.00000	0.00000	100.32842				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	100.29644				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	40.49937	100.00000	40.39492				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1AI: On 15/04/2020 Spot Bond			100.00000	13.50369	100.00000	13.46887				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	11.77831	100.00000	11.74794				0.00	0	0
Total AHY2U SPOT										0.00	0	0
Total For AHY2U										0.00	0	0
AIG2U: On 08/07/2026 Spot Bond			100.00000	9.59408	100.00000	9.56934				0.00	0	0
Total AIG2U SPOT										0.00	0	0
Total For AIG2U										0.00	0	0
AIR01: On 15/03/2019 Spot Bond			9.36000	101.68190	9.36000	101.65620				0.00	0	0
Total AIR01 SPOT										0.00	0	0
Total For AIR01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02 On 30/04/2023 Spot Bond			10.33000	108.92792	10.33000	108.89779			5,371,600,000,000.00	520,000,000	260,000,000
Total AIR02 SPOT									5,371,600,000,000.00	520,000,000	260,000,000
Total For AIR02									5,371,600,000,000.00	520,000,000	260,000,000
AIR04 On 29/05/2024 Spot Bond			9.75500	98.88042	9.75500	98.85440			0.00	0	0
Total AIR04 SPOT									0.00	0	0
Total For AIR04									0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	14.26105	100.00000	14.22932			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			10.61500	97.26622	10.61500	97.23843			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			3.07500	176.48258	3.07500	176.44018			0.00	0	0
Total AIRL01 SPOT									0.00	0	0
Total For AIRL01									0.00	0	0
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	100.73293			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	100.77989			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	102.00654			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	100.01905			0.00	0	0
Total APF04 SPOT									0.00	0	0
Total For APF04									0.00	0	0
AS116L On 15/01/2018 Spot Bond			100.00000	56.52608	100.00000	56.38610			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	45.54258	100.00000	45.43225			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	15.86691	100.00000	15.82847			0.00	0	0
Total AS126U SPOT									0.00	0	0
Total For AS126U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AS127L On 19/02/2019 Spot Bond			100.00000	15.86691	100.00000	15.82847			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	4.20922	100.00000	4.20175			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	0.06316	100.00000	0.06309			0.00	0	0
Total AS139U SPOT									0.00	0	0
Total For AS139U									0.00	0	0
AS167L On 04/10/2021 Spot Bond			100.00000	11.51397	100.00000	11.48546			0.00	0	0
Total AS167U SPOT									0.00	0	0
Total For AS167U									0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	20.84543	100.00000	20.79382			0.00	0	0
Total AS168U SPOT									0.00	0	0
Total For AS168U									0.00	0	0
ASN006 On 28/02/2017 Spot Bond				100.00000	0.00000	103.13971			0.00	0	0
Total ASN006 SPOT									0.00	0	0
Total For ASN006									0.00	0	0
ASN008 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN008 SPOT									0.00	0	0
Total For ASN008									0.00	0	0
ASN010 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN010 SPOT									0.00	0	0
Total For ASN010									0.00	0	0
ASN011 On 20/03/2019 Spot Bond				100.00000	0.00000	100.93255			0.00	0	0
Total ASN011 SPOT									0.00	0	0
Total For ASN011									0.00	0	0
ASN012 On 20/06/2017 Spot Bond				100.00000	0.00000	101.17933			0.00	0	0
Total ASN012 SPOT									0.00	0	0
Total For ASN012									0.00	0	0
ASN014 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN014 SPOT									0.00	0	0
Total For ASN014									0.00	0	0
ASN015 On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN015 SPOT									0.00	0	0
Total For ASN015									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN01: On 11/04/2017 Spot Bond				100.00000	0.00000	98.22000			0.00	0	0
Total ASN016 SPOT									0.00	0	0
Total For ASN016									0.00	0	0
ASN02: On 09/06/2017 Spot Bond				100.00000	0.00000	115.44057			0.00	0	0
Total ASN020 SPOT									0.00	0	0
Total For ASN020									0.00	0	0
ASN02: On 07/12/2033 Spot Bond			2.93000	245.21834	2.93000	245.16035			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	99.60490			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	95.64388			0.00	0	0
Total ASN032 SPOT									0.00	0	0
Total For ASN032									0.00	0	0
ASN03: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN034 SPOT									0.00	0	0
Total For ASN034									0.00	0	0
ASN03: On 10/11/2019 Spot Bond				100.00000	0.00000	101.96666			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			2.94500	172.54404	2.94500	218.56155			0.00	0	0
Total ASN037 SPOT									0.00	0	0
Total For ASN037									0.00	0	0
ASN04: On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN041 SPOT									0.00	0	0
Total For ASN041									0.00	0	0
ASN04: On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN048 SPOT									0.00	0	0
Total For ASN048									0.00	0	0
ASN05: On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN051 SPOT									0.00	0	0
Total For ASN051									0.00	0	0
ASN05: On 16/04/2018 Spot Bond				100.00000	0.00000	100.24891			0.00	0	0
Total ASN057 SPOT									0.00	0	0
Total For ASN057									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN05(On 22/04/2020 Spot Bond				100.00000	0.00000	100.01819			0.00	0	0
Total ASN058 SPOT									0.00	0	0
Total For ASN058									0.00	0	0
ASN05(On 28/04/2020 Spot Bond				100.00000	0.00000	99.90245			0.00	0	0
Total ASN059 SPOT									0.00	0	0
Total For ASN059									0.00	0	0
ASN06(On 30/04/2020 Spot Bond				100.00000	0.00000	99.90385			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	99.30772			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	101.38118			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	100.99872			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	102.01735			0.00	0	0
Total ASN069 SPOT									0.00	0	0
Total For ASN069									0.00	0	0
ASN07(On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN070 SPOT									0.00	0	0
Total For ASN070									0.00	0	0
ASN07(On 20/07/2018 Spot Bond				100.00000	0.00000	92.28881			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	101.09288			0.00	0	0
Total ASN078 SPOT									0.00	0	0
Total For ASN078									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN08(On 20/09/2020 Spot Bond				100.00000	0.00000	100.94226				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	101.15647				0.00	0	0
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN08(On 17/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN082 SPOT										0.00	0	0
Total For ASN082										0.00	0	0
ASN08(On 20/06/2020 Spot Bond				100.00000	0.00000	100.58452				0.00	300,000,000	232,250,000
Total ASN083 SPOT										0.00	300,000,000	232,250,000
Total For ASN083										0.00	300,000,000	232,250,000
ASN08(On 03/09/2020 Spot Bond				100.00000	0.00000	101.48861				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	100.72282				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	106.98213				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	100.42482				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	100.01656				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN09(On 29/10/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN094 SPOT										0.00	0	0
Total For ASN094										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN09(On 10/11/2020 Spot Bond				100.00000	0.00000	101.98546				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN09(On 20/12/2020 Spot Bond				100.00000	0.00000	68.35710				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	101.43886				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	100.96744				0.00	0	0
Total ASN112 SPOT										0.00	0	0
Total For ASN112										0.00	0	0
ASN113 On 08/03/2021 Spot Bond				100.00000	0.00000	101.29625				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	99.97698				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	101.22140				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	100.95006				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	101.62776				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	101.62428				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN13(On 24/02/2019 Spot Bond				100.00000	0.00000	101.60208				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	101.34773				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	101.33715				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	101.21145				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	80.71000				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			3.33000	137.80442	3.33000	137.77050				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	80.71000				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN14(On 20/06/2017 Spot Bond				100.00000	0.00000	100.94250				0.00	0	0
Total ASN142 SPOT										0.00	0	0
Total For ASN142										0.00	0	0
ASN14(On 20/06/2020 Spot Bond				100.00000	0.00000	103.62373				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN14(On 20/06/2021 Spot Bond				100.00000	0.00000	58.51370			0.00	0	0
Total ASN145 SPOT									0.00	0	0
Total For ASN145									0.00	0	0
ASN14(On 04/05/2021 Spot Bond				100.00000	0.00000	99.71277			0.00	0	0
Total ASN146 SPOT									0.00	0	0
Total For ASN146									0.00	0	0
ASN14(On 04/05/2021 Spot Bond				100.00000	0.00000	99.71277			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			3.37500	137.51739	3.37500	137.48336			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	101.59227			0.00	0	0
Total ASN150 SPOT									0.00	0	0
Total For ASN150									0.00	0	0
ASN15(On 04/05/2021 Spot Bond				100.00000	0.00000	101.46874			0.00	0	0
Total ASN152 SPOT									0.00	0	0
Total For ASN152									0.00	0	0
ASN15(On 31/03/2031 Spot Bond			3.72000	91.56713	3.72000	159.16513			0.00	0	0
Total ASN154 SPOT									0.00	0	0
Total For ASN154									0.00	0	0
ASN15(On 29/06/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN156 SPOT									0.00	0	0
Total For ASN156									0.00	0	0
ASN15(On 06/07/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN157 SPOT									0.00	0	0
Total For ASN157									0.00	0	0
ASN15(On 27/07/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN159 SPOT									0.00	0	0
Total For ASN159									0.00	0	0
ASN16(On 08/08/2021 Spot Bond				100.00000	0.00000	102.08105			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	101.70759			0.00	0	0
Total ASN161 SPOT									0.00	0	0
Total For ASN161									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN16: On 26/02/2017 Spot Bond				100.00000	0.00000	101.33965				0.00	0	0
Total ASN162 SPOT										0.00	0	0
Total For ASN162										0.00	0	0
ASN16: On 29/08/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16: On 06/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16: On 20/06/2021 Spot Bond				100.00000	0.00000	101.02220				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17: On 22/11/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17: On 30/05/2017 Spot Bond				100.00000	0.00000	101.34413				0.00	0	0
Total ASN173 SPOT										0.00	0	0
Total For ASN173										0.00	0	0
ASN17: On 02/12/2019 Spot Bond				100.00000	0.00000	101.37924				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
ASN38: On 20/12/2017 Spot Bond			100.00000	60.51702	100.00000	60.36717				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	60.57064	100.00000	60.42066				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40: On 20/12/2017 Spot Bond			100.00000	60.32935	100.00000	60.17995				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN43I On 10/03/2017 Spot Bond			100.00000	91.49842	100.00000	91.27415				0.00	0	0
Total ASN43U SPOT										0.00	0	0
Total For ASN43U										0.00	0	0
ASN50I On 16/03/2018 Spot Bond			100.00000	41.96601	100.00000	41.86209				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN75I On 20/09/2020 Spot Bond			100.00000	3.86605	100.00000	3.85648				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89I On 02/10/2018 Spot Bond			100.00000	29.17197	100.00000	29.09973				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	101.06199				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			9.26000	103.97238	9.26000	103.94653				0.00	0	230,000,000
Total BAW11 SPOT										0.00	0	230,000,000
Total For BAW11										0.00	0	230,000,000
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	100.34411				0.00	0	0
Total BAW13 SPOT										0.00	0	0
Total For BAW13										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	100.98633				0.00	105,000,000	452,500,000
Total BAW17 SPOT										0.00	105,000,000	452,500,000
Total For BAW17										0.00	105,000,000	452,500,000
BAW17 On 05/12/2018 Spot Bond			100.00000	31.83691	100.00000	31.75807				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	100.98324				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			10.62000	98.08373	10.62000	98.05585				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			10.24000	99.47151	10.24000	99.44407				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW21 On 24/03/2022 Spot Bond			9.30000	103.16686	9.30000	103.14095			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	101.29624			0.00	0	1,183,430,507
Total BAW22 SPOT									0.00	0	1,183,430,507
Total For BAW22									0.00	0	1,183,430,507
BAW23 On 15/10/2017 Spot Bond			100.00000	52.74621	100.00000	52.61560			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	100.81031			0.00	300,000,000	300,000,000
Total BAW24 SPOT									0.00	300,000,000	300,000,000
Total For BAW24									0.00	300,000,000	300,000,000
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	101.35838			0.00	0	0
Total BAW3 SPOT									0.00	0	0
Total For BAW3									0.00	0	0
BAW8 On 02/10/2017 Spot Bond			9.47500	103.46734	9.47500	103.44103			0.00	0	113,000,000
Total BAW8 SPOT									0.00	0	113,000,000
Total For BAW8									0.00	0	113,000,000
BAYA08 On 31/12/2017 Spot Bond			12.16920	100.62565	12.16920	100.39559			0.00	0	0
Total BAYA08 SPOT									0.00	0	0
Total For BAYA08									0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			12.33310	100.45929	12.33310	67.73267			0.00	0	0
Total BAYA23 SPOT									0.00	0	0
Total For BAYA23									0.00	0	0
BAYA24 On 30/06/2017 Spot Bond			12.25000	100.61556	12.25000	100.31599			0.00	0	0
Total BAYA24 SPOT									0.00	0	0
Total For BAYA24									0.00	0	0
BAYA25 On 30/06/2017 Spot Bond				100.00000	0.00000	100.71084			0.00	0	0
Total BAYA25 SPOT									0.00	0	0
Total For BAYA25									0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			12.17500	92.22349	12.17500	99.48018			0.00	0	0
Total BAYA26 SPOT									0.00	0	0
Total For BAYA26									0.00	0	0
BAYA27 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BAYA27 SPOT									0.00	0	0
Total For BAYA27									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	100.74470			0.00	0	0
Total BAYA31 SPOT									0.00	0	0
Total For BAYA31									0.00	0	0
BAYA32 On 31/03/2018 Spot Bond			11.81000	89.92571	11.81000	98.52927		2,362,000,000,000.00	200,000,000	100,000,000	
Total BAYA32 SPOT								2,362,000,000,000.00	200,000,000	100,000,000	
Total For BAYA32								2,362,000,000,000.00	200,000,000	100,000,000	
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	100.72577		0.00	0	0	
Total BAYA33 SPOT								0.00	0	0	
Total For BAYA33								0.00	0	0	
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	100.74121		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	99.81887		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	99.09028		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	99.47141		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	97.38664		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	100.74155		0.00	2,000,000,000	1,000,000,000	
Total BAYA42 SPOT								0.00	2,000,000,000	1,000,000,000	
Total For BAYA42								0.00	2,000,000,000	1,000,000,000	
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	100.72030		0.00	0	0	
Total BAYA43 SPOT								0.00	0	0	
Total For BAYA43								0.00	0	0	
BAYA44 On 31/03/2017 Spot Bond				100.00000	0.00000	100.72030		0.00	0	0	
Total BAYA44 SPOT								0.00	0	0	
Total For BAYA44								0.00	0	0	
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	100.74166		0.00	0	0	
Total BAYA45 SPOT								0.00	0	0	
Total For BAYA45								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA50 On 31/03/2017 Spot Bond				100.00000	0.00000	100.63343			0.00	0	0
Total BAYA50 SPOT									0.00	0	0
Total For BAYA50									0.00	0	0
BAYA51 On 31/03/2019 Spot Bond				100.00000	0.00000	100.76827			0.00	0	0
Total BAYA51 SPOT									0.00	0	0
Total For BAYA51									0.00	0	0
BAYA52 On 31/03/2019 Spot Bond				100.00000	0.00000	100.79421			0.00	0	0
Total BAYA52 SPOT									0.00	0	0
Total For BAYA52									0.00	0	0
BAYA53 On 30/09/2017 Spot Bond				100.00000	0.00000	100.63307			0.00	0	0
Total BAYA53 SPOT									0.00	0	0
Total For BAYA53									0.00	0	0
BAYA54 On 30/09/2019 Spot Bond				100.00000	0.00000	100.79434			0.00	0	0
Total BAYA54 SPOT									0.00	0	0
Total For BAYA54									0.00	0	0
BAYB04 On 31/03/2017 Spot Bond			14.51178	101.02700	14.51178	100.83960			0.00	0	0
Total BAYB04 SPOT									0.00	0	0
Total For BAYB04									0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				100.00000	0.00000	100.94231			0.00	0	0
Total BAYB05 SPOT									0.00	0	0
Total For BAYB05									0.00	0	0
BAYB06 On 31/12/2019 Spot Bond				100.00000	0.00000	100.94212			0.00	0	0
Total BAYB06 SPOT									0.00	0	0
Total For BAYB06									0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				100.00000	0.00000	100.94221			0.00	0	0
Total BAYB07 SPOT									0.00	0	0
Total For BAYB07									0.00	0	0
BAYB08 On 30/09/2020 Spot Bond				100.00000	0.00000	100.97280			0.00	0	0
Total BAYB08 SPOT									0.00	0	0
Total For BAYB08									0.00	0	0
BAYB09 On 30/09/2018 Spot Bond				100.00000	0.00000	100.83419			0.00	0	0
Total BAYB09 SPOT									0.00	0	0
Total For BAYB09									0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	19.98400	100.00000	19.93451			0.00	0	0
Total BAYD1U SPOT									0.00	0	0
Total For BAYD1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD2I On 30/06/2035 Spot Bond			100.00000	18.18768	100.00000	18.14265			0.00	0	0
Total BAYD2U SPOT									0.00	0	0
Total For BAYD2U									0.00	0	0
BAYD3I On 30/06/2035 Spot Bond			100.00000	11.22697	100.00000	11.19917			0.00	0	0
Total BAYD3U SPOT									0.00	0	0
Total For BAYD3U									0.00	0	0
BAYD4I On 30/06/2035 Spot Bond			100.00000	11.23542	100.00000	11.20729			0.00	0	0
Total BAYD4U SPOT									0.00	0	0
Total For BAYD4U									0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	13.57394	100.00000	13.54033			0.00	0	0
Total BAYD5U SPOT									0.00	0	0
Total For BAYD5U									0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	11.76159	100.00000	11.73246			0.00	0	0
Total BAYD6U SPOT									0.00	0	0
Total For BAYD6U									0.00	0	0
BC114L On 30/01/2017 Spot Bond			100.00000	99.18478	100.00000	98.91599			0.00	0	0
Total BC114U SPOT									0.00	0	0
Total For BC114U									0.00	0	0
BC115L On 14/02/2017 Spot Bond			100.00000	95.30026	100.00000	95.05208			0.00	0	0
Total BC115U SPOT									0.00	0	0
Total For BC115U									0.00	0	0
BC116L On 24/02/2017 Spot Bond			100.00000	92.87532	100.00000	92.63959			0.00	0	0
Total BC116U SPOT									0.00	0	0
Total For BC116U									0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.00837			0.00	0	0
Total BCJ04 SPOT									0.00	0	0
Total For BCJ04									0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	100.39978			0.00	0	0
Total BCJ06 SPOT									0.00	0	0
Total For BCJ06									0.00	0	0
BCJ09 On 25/07/2017 Spot Bond				100.00000	0.00000	100.02174			0.00	0	0
Total BCJ09 SPOT									0.00	0	0
Total For BCJ09									0.00	0	0
BCJ10 On 12/07/2017 Spot Bond				100.00000	0.00000	100.34675			0.00	0	0
Total BCJ10 SPOT									0.00	0	0
Total For BCJ10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BCJ11 On 14/11/2017 Spot Bond				100.00000	0.00000	101.71501				0.00	0	0
Total BCJ11 SPOT										0.00	0	0
Total For BCJ11										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	19.76176	100.00000	19.71282				0.00	0	0
Total BCP3U SPOT										0.00	0	0
Total For BCP3U										0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	19.76176	100.00000	19.71282				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.51000	100.98260	2.51000	195.47743				0.00	0	0
Total BD0202 SPOT										0.00	0	0
Total For BD0202										0.00	0	0
BD0205 On 28/04/2028 Spot Bond			8.78000	95.02905	8.78000	170.85012				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			8.78000	96.40343	8.78000	171.36355				0.00	0	0
Total BD0206 SPOT										0.00	0	0
Total For BD0206										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			9.16500	94.99937	9.16500	94.97599				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BD311E SPOT										0.00	0	0
Total For BD311E										0.00	0	0
BEER0 On 28/03/2018 Spot Bond			8.46000	100.91222	8.46000	100.88913				0.00	0	0
Total BEER02 SPOT										0.00	0	0
Total For BEER02										0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	10.04937	100.00000	10.02503				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	8.69645	100.00000	8.67539				0.00	0	0
Total BG1A8U SPOT										0.00	0	0
Total For BG1A8U										0.00	0	0
BG1B2U On 23/11/2032 Spot Bond			100.00000	8.69645	100.00000	8.67539				0.00	0	0
Total BG1B2U SPOT										0.00	0	0
Total For BG1B2U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG1C2 On 21/11/2032 Spot Bond			100.00000	9.22585	100.00000	9.20351				0.00	0	0
Total BG1C2U SPOT										0.00	0	0
Total For BG1C2U										0.00	0	0
BG1D2 On 21/11/2032 Spot Bond			100.00000	0.00009	100.00000	0.00009				0.00	0	0
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2 On 21/11/2032 Spot Bond			100.00000	12.34346	100.00000	12.31356				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2 On 21/11/2032 Spot Bond			100.00000	17.04929	100.00000	17.00798				0.00	0	0
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42A3 SPOT										0.00	0	0
Total For BG42A3										0.00	0	0
BG42A On 15/03/2017 Spot Bond			8.98000	103.20659	8.98000	103.18150				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42B SPOT										0.00	0	0
Total For BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42C SPOT										0.00	0	0
Total For BG42C										0.00	0	0
BG42D On 15/03/2017 Spot Bond			100.00000	88.59223	100.00000	88.37772				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42Y On 15/03/2017 Spot Bond			100.00000	88.59223	100.00000	88.37772				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL01 On 19/11/2024 Spot Bond				100.00000	0.00000	102.66454			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			11.51000	100.44749	11.51000	100.41645			0.00	0	0
Total BGL02 SPOT									0.00	0	0
Total For BGL02									0.00	0	0
BGL03 On 05/02/2025 Spot Bond				100.00000	0.00000	100.32885			0.00	0	0
Total BGL03 SPOT									0.00	0	0
Total For BGL03									0.00	0	0
BGL04 On 05/02/2025 Spot Bond			11.40000	92.78383	11.40000	96.35855			0.00	0	0
Total BGL04 SPOT									0.00	0	0
Total For BGL04									0.00	0	0
BGL05 On 04/09/2025 Spot Bond			11.52000	103.69484	11.52000	104.04817			0.00	0	0
Total BGL05 SPOT									0.00	0	0
Total For BGL05									0.00	0	0
BGL06 On 04/09/2025 Spot Bond				100.00000	0.00000	101.70626			0.00	0	10,000,000
Total BGL06 SPOT									0.00	0	10,000,000
Total For BGL06									0.00	0	10,000,000
BGL07 On 03/09/2027 Spot Bond			12.05500	103.29157	12.05500	103.72569			0.00	0	0
Total BGL07 SPOT									0.00	0	0
Total For BGL07									0.00	0	0
BGL08 On 03/09/2027 Spot Bond				100.00000	0.00000	101.57288			0.00	0	0
Total BGL08 SPOT									0.00	0	0
Total For BGL08									0.00	0	0
BGL09 On 29/09/2020 Spot Bond			11.52000	103.39226	11.52000	103.36027			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	99.65886			0.00	0	0
Total BGL10 SPOT									0.00	0	0
Total For BGL10									0.00	0	0
BGL11 On 05/05/2021 Spot Bond			11.90000	103.59943	11.90000	104.50731			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	102.06663			0.00	0	0
Total BGL12 SPOT									0.00	0	0
Total For BGL12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL13 On 20/08/2021 Spot Bond			11.94000	104.39636	11.94000	104.36347			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	99.75167			0.00	0	0
Total BGL14 SPOT									0.00	0	0
Total For BGL14									0.00	0	0
BGR03 On 21/02/2017 Spot Bond				100.00000	0.00000	108.05644			0.00	0	0
Total BGR03 SPOT									0.00	0	0
Total For BGR03									0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	101.57089			0.00	0	0
Total BID04 SPOT									0.00	0	0
Total For BID04									0.00	0	0
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	99.73282			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			9.36000	99.59542	9.36000	99.57040			0.00	0	2,200,000,000
Total BID06 SPOT									0.00	0	2,200,000,000
Total For BID06									0.00	0	2,200,000,000
BLG1A1 On 21/11/2032 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BLG1A6 SPOT									0.00	0	0
Total For BLG1A6									0.00	0	0
BSR17 On 19/06/2018 Spot Bond				100.00000	0.00000	101.88094			0.00	0	0
Total BSR17 SPOT									0.00	0	0
Total For BSR17									0.00	0	0
BTC148 On 06/02/2017 Spot Bond				100.00000	0.00000	99.76824			0.00	0	0
Total BTC148 SPOT									0.00	0	0
Total For BTC148									0.00	0	0
BTC149 On 10/02/2017 Spot Bond				100.00000	0.00000	99.68307			0.00	0	0
Total BTC149 SPOT									0.00	0	0
Total For BTC149									0.00	0	0
BTC151 On 10/02/2017 Spot Bond				100.00000	0.00000	97.75275			0.00	0	0
Total BTC151 SPOT									0.00	0	0
Total For BTC151									0.00	0	0
BTC152 On 17/05/2017 Spot Bond				100.00000	0.00000	97.60935			0.00	0	0
Total BTC152 SPOT									0.00	0	0
Total For BTC152									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC15 On 20/02/2017 Spot Bond				100.00000	0.00000	99.47157				0.00	0	0
Total BTC153 SPOT										0.00	0	0
Total For BTC153										0.00	0	0
BTC15 On 28/02/2017 Spot Bond				100.00000	0.00000	99.30379				0.00	0	0
Total BTC154 SPOT										0.00	0	0
Total For BTC154										0.00	0	0
BTC15 On 02/03/2017 Spot Bond				100.00000	0.00000	97.62154				0.00	0	0
Total BTC156 SPOT										0.00	0	0
Total For BTC156										0.00	0	0
BTC15 On 06/03/2017 Spot Bond				100.00000	0.00000	99.17790				0.00	0	0
Total BTC157 SPOT										0.00	0	0
Total For BTC157										0.00	0	0
BTC15 On 07/03/2017 Spot Bond				100.00000	0.00000	99.15617				0.00	0	0
Total BTC158 SPOT										0.00	0	0
Total For BTC158										0.00	0	0
BTC15 On 14/03/2017 Spot Bond				100.00000	0.00000	99.00677				0.00	0	0
Total BTC159 SPOT										0.00	0	0
Total For BTC159										0.00	0	0
BTC16 On 03/04/2017 Spot Bond				100.00000	0.00000	98.74017				0.00	0	0
Total BTC160 SPOT										0.00	0	0
Total For BTC160										0.00	0	0
BTC16 On 05/04/2017 Spot Bond				100.00000	0.00000	98.54152				0.00	0	0
Total BTC161 SPOT										0.00	0	0
Total For BTC161										0.00	0	0
BTC16 On 10/04/2017 Spot Bond				100.00000	0.00000	98.43682				0.00	0	0
Total BTC162 SPOT										0.00	0	0
Total For BTC162										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	100.74471				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	100.76809				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ17 On 17/03/2017 Spot Bond				100.00000	0.00000	100.94291				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BWZJ1: On 19/11/2018 Spot Bond				100.00000	0.00000	101.67166				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BWZJ1: On 10/11/2019 Spot Bond				100.00000	0.00000	101.99596				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	102.04849				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	11.19569	100.00000	11.16796				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	11.19569	100.00000	11.16796				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	11.22722	100.00000	11.19942				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	11.22722	100.00000	11.19942				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	42.30300	100.00000	42.19824				0.00	0	0
Total BYA49U SPOT										0.00	0	0
Total For BYA49U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	17.72558	100.00000	17.68168				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	99.91239				0.00	0	0
Total CBL09 SPOT										0.00	0	0
Total For CBL09										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			15.51000	98.67749	15.51000	98.63678				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	104.13635				0.00	0	0
Total CBL13 SPOT										0.00	0	0
Total For CBL13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL14 On 01/02/2019 Spot Bond			13.31000	96.82622	13.31000	102.55520			0.00	0	0
Total CBL14 SPOT									0.00	0	0
Total For CBL14									0.00	0	0
CBL16 On 18/05/2017 Spot Bond			8.83500	101.97999	8.83500	101.95596			0.00	0	0
Total CBL16 SPOT									0.00	0	0
Total For CBL16									0.00	0	0
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	99.90565			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			13.31000	99.92516	13.31000	99.89017			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	99.31882			0.00	400,000,000	200,000,000
Total CBL20 SPOT									0.00	400,000,000	200,000,000
Total For CBL20									0.00	400,000,000	200,000,000
CBL22 On 06/05/2020 Spot Bond			10.22000	97.21382	10.22000	97.18705			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	101.86897			0.00	0	0
Total CBL23 SPOT									0.00	0	0
Total For CBL23									0.00	0	0
CBL24 On 21/11/2020 Spot Bond				100.00000	0.00000	102.32534			0.00	0	0
Total CBL24 SPOT									0.00	0	0
Total For CBL24									0.00	0	0
CBL25 On 06/05/2019 Spot Bond				100.00000	0.00000	102.10450			0.00	0	0
Total CBL25 SPOT									0.00	0	0
Total For CBL25									0.00	0	0
CBL26 On 06/05/2021 Spot Bond			10.52000	104.47105	10.52000	104.44147			0.00	0	0
Total CBL26 SPOT									0.00	0	0
Total For CBL26									0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.68500	109.76685	10.68500	109.73546		5,342,500,000,000.00		500,000,000	500,000,000
Total CCT01 SPOT								5,342,500,000,000.00		500,000,000	500,000,000
Total For CCT01								5,342,500,000,000.00		500,000,000	500,000,000
CCT02 On 12/06/2024 Spot Bond			10.71000	105.97416	10.71000	105.94379		18,635,400,000,000.00		1,740,000,000	520,000,000
Total CCT02 SPOT								18,635,400,000,000.00		1,740,000,000	520,000,000
Total For CCT02								18,635,400,000,000.00		1,740,000,000	520,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT03 On 15/03/2025 Spot Bond			10.73000	106.39706	10.73000	106.36634			4,785,580,000,000.00	446,000,000	823,000,000
Total CCT03 SPOT									4,785,580,000,000.00	446,000,000	823,000,000
Total For CCT03									4,785,580,000,000.00	446,000,000	823,000,000
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	104.15076			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	104.88110	10.00000	104.85370			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0
Total For CGR14/JIBAR									0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	100.12613			0.00	0	0
Total CGR15 SPOT									0.00	0	0
Total For CGR15									0.00	0	0
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	101.04296			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	100.05708			0.00	0	0
Total CGR17 SPOT									0.00	0	0
Total For CGR17									0.00	0	0
CGR18 On 04/05/2018 Spot Bond			100.00000	40.17288	100.00000	40.07556			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	44.63613	100.00000	44.52560			0.00	0	0
Total CGR19U SPOT									0.00	0	0
Total For CGR19U									0.00	0	0
CGR20 On 03/07/2018 Spot Bond			100.00000	41.44864	100.00000	41.34601			0.00	0	0
Total CGR20U SPOT									0.00	0	0
Total For CGR20U									0.00	0	0
CGR21 On 12/10/2020 Spot Bond				100.00000	0.00000	100.45912			0.00	0	0
Total CGR21 SPOT									0.00	0	0
Total For CGR21									0.00	0	0
CGR22 On 08/02/2017 Spot Bond				100.00000	0.00000	101.92805			0.00	0	0
Total CGR22 SPOT									0.00	0	0
Total For CGR22									0.00	0	0
CGR23 On 08/02/2019 Spot Bond				100.00000	0.00000	102.46722			0.00	0	0
Total CGR23 SPOT									0.00	0	0
Total For CGR23									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR24 On 08/02/2021 Spot Bond				100.00000	0.00000	102.68245			0.00	0	0
Total CGR24 SPOT									0.00	0	0
Total For CGR24									0.00	0	0
CGR25 On 27/06/2019 Spot Bond				100.00000	0.00000	100.91266			0.00	0	0
Total CGR25 SPOT									0.00	0	0
Total For CGR25									0.00	0	0
CGR26 On 27/06/2017 Spot Bond				100.00000	0.00000	100.73290			0.00	0	0
Total CGR26 SPOT									0.00	0	0
Total For CGR26									0.00	0	0
CGR27 On 25/11/2019 Spot Bond				100.00000	0.00000	101.93949			0.00	0	0
Total CGR27 SPOT									0.00	0	0
Total For CGR27									0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	100.64899			0.00	0	0
Total CIG03 SPOT									0.00	0	0
Total For CIG03									0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	100.67034			0.00	0	0
Total CIG04 SPOT									0.00	0	0
Total For CIG04									0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	100.69528			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	101.68649			0.00	0	0
Total CIG06 SPOT									0.00	0	0
Total For CIG06									0.00	0	0
CIG07 On 28/08/2020 Spot Bond				100.00000	0.00000	101.80641			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	25.35832	100.00000	25.29552			0.00	0	0
Total CIG09U SPOT									0.00	0	0
Total For CIG09U									0.00	0	0
CIG10 On 29/07/2019 Spot Bond				100.00000	0.00000	99.89351			0.00	0	0
Total CIG10 SPOT									0.00	0	0
Total For CIG10									0.00	0	0
CIG11 On 29/07/2020 Spot Bond				100.00000	0.00000	99.89051			0.00	0	0
Total CIG11 SPOT									0.00	0	0
Total For CIG11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CIG12 On 29/07/2021 Spot Bond				100.00000	0.00000	99.88596			0.00	0	0
Total CIG12 SPOT									0.00	0	0
Total For CIG12									0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA1U SPOT									0.00	0	0
Total For CLA1U									0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA2U SPOT									0.00	0	0
Total For CLA2U									0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA3U SPOT									0.00	0	0
Total For CLA3U									0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLB1U SPOT									0.00	0	0
Total For CLB1U									0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLC1U SPOT									0.00	0	0
Total For CLC1U									0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	100.71089	10.11000	100.68346			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	133.91391	3.14000	136.19241			0.00	0	0
Total CLN193 SPOT									0.00	0	0
Total For CLN193									0.00	0	0
CLN198 On 13/09/2021 Spot Bond			3.30000	141.00397	3.30000	134.57245			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	104.88100	10.00000	104.85400			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	104.88100	10.00000	104.85400			0.00	0	0
Total CLN231/JIBAR SPOT									0.00	0	0
Total For CLN231/JIBAR									0.00	0	0
CLN237 On 14/02/2017 Spot Bond				100.00000	0.00000	101.78465			0.00	0	0
Total CLN237 SPOT									0.00	0	0
Total For CLN237									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN236 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN241 On 24/02/2017 Spot Bond				100.00000	0.00000	101.61932				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			13.50000	96.64129	13.50000	96.60699				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN243 On 24/02/2019 Spot Bond			9.35000	103.94973	9.35000	103.92393				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN247 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	100.81375				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	100.78293				0.00	50,000,000	50,000,000
Total CLN257 SPOT										0.00	50,000,000	50,000,000
Total For CLN257										0.00	50,000,000	50,000,000
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	100.82186				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	100.82186				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	100.82186				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN261 On 26/03/2017 Spot Bond				100.00000	0.00000	100.77874				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN262 On 26/03/2019 Spot Bond			9.74000	103.08222	9.74000	103.05514				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN268 On 30/04/2017 Spot Bond				100.00000	0.00000	99.99669				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	101.78226				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	101.01710				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	100.94250				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN274 On 20/06/2017 Spot Bond				100.00000	0.00000	101.00549				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN275 On 22/05/2017 Spot Bond				100.00000	0.00000	101.59975				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN277 On 25/05/2017 Spot Bond				100.00000	0.00000	101.76809				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN278 On 20/06/2017 Spot Bond				100.00000	0.00000	101.04606				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN280 On 07/06/2017 Spot Bond				100.00000	0.00000	101.43487				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN288 On 10/08/2017 Spot Bond				100.00000	0.00000	102.03716				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	101.57377				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	100.87094				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN29 On 26/06/2017 Spot Bond				100.00000	0.00000	100.83086				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN29 On 26/06/2017 Spot Bond				100.00000	0.00000	101.56887				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN29 On 25/11/2020 Spot Bond			10.00000	104.88100	10.00000	104.85400				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN29 On 30/06/2017 Spot Bond				100.00000	0.00000	100.62644				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN29 On 26/06/2017 Spot Bond				100.00000	0.00000	100.82304				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN29 On 30/06/2017 Spot Bond				100.00000	0.00000	100.74676				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN29 On 20/12/2017 Spot Bond				100.00000	0.00000	101.05933				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN29 On 30/06/2017 Spot Bond				100.00000	0.00000	100.73696				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN29 On 30/06/2017 Spot Bond				100.00000	0.00000	100.86860				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN29 On 30/06/2017 Spot Bond				100.00000	0.00000	100.76936				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN30 On 20/12/2017 Spot Bond				100.00000	0.00000	161.11400				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN30 On 20/12/2017 Spot Bond				100.00000	0.00000	101.47301				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	160.93244			0.00	0	0
Total CLN303 SPOT									0.00	0	0
Total For CLN303									0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	160.52385			0.00	0	0
Total CLN304 SPOT									0.00	0	0
Total For CLN304									0.00	0	0
CLN305 On 20/12/2017 Spot Bond				100.00000	0.00000	160.92306			0.00	0	0
Total CLN305 SPOT									0.00	0	0
Total For CLN305									0.00	0	0
CLN313 On 14/11/2022 Spot Bond				100.00000	0.00000	102.02740			0.00	0	0
Total CLN313 SPOT									0.00	0	0
Total For CLN313									0.00	0	0
CLN314 On 14/11/2022 Spot Bond			11.29500	94.60001	11.29500	94.57129			0.00	0	0
Total CLN314 SPOT									0.00	0	0
Total For CLN314									0.00	0	0
CLN315 On 20/03/2023 Spot Bond			11.81500	96.06215	11.81500	96.03169			0.00	0	0
Total CLN315 SPOT									0.00	0	0
Total For CLN315									0.00	0	0
CLN316 On 30/06/2017 Spot Bond				100.00000	0.00000	100.74029			0.00	0	0
Total CLN316 SPOT									0.00	0	0
Total For CLN316									0.00	0	0
CLN317 On 20/03/2023 Spot Bond				100.00000	0.00000	101.07427			0.00	0	0
Total CLN317 SPOT									0.00	0	0
Total For CLN317									0.00	0	0
CLN318 On 14/11/2022 Spot Bond				100.00000	0.00000	101.98761			0.00	0	0
Total CLN318 SPOT									0.00	0	0
Total For CLN318									0.00	0	0
CLN319 On 24/07/2017 Spot Bond				100.00000	0.00000	100.04797			0.00	0	0
Total CLN319 SPOT									0.00	0	0
Total For CLN319									0.00	0	0
CLN320 On 30/04/2018 Spot Bond				100.00000	0.00000	99.86928			0.00	0	0
Total CLN320 SPOT									0.00	0	0
Total For CLN320									0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	106.49051	8.80500	102.09246			0.00	0	0
Total CLN321 SPOT									0.00	0	0
Total For CLN321									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN321 On 24/07/2017 Spot Bond				100.00000	0.00000	100.04841				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	100.99948				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN326 On 20/06/2018 Spot Bond				100.00000	0.00000	101.01446				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN327 On 20/06/2023 Spot Bond				100.00000	0.00000	101.07219				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN328 On 20/06/2018 Spot Bond				100.00000	0.00000	101.02246				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN332 On 20/06/2018 Spot Bond				100.00000	0.00000	101.10233				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN335 On 30/06/2017 Spot Bond				100.00000	0.00000	100.74029				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN337 On 20/09/2018 Spot Bond				100.00000	0.00000	140.19080				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN339 On 28/07/2017 Spot Bond				100.00000	0.00000	99.90220				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN340 On 20/12/2018 Spot Bond				100.00000	0.00000	101.21886				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN341 On 30/06/2017 Spot Bond				100.00000	0.00000	100.74392				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN34 On 20/12/2023 Spot Bond				100.00000	0.00000	101.14192				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN34 On 20/12/2018 Spot Bond				100.00000	0.00000	100.91244				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN34 On 20/12/2023 Spot Bond				100.00000	0.00000	101.04421				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN34 On 28/07/2017 Spot Bond				100.00000	0.00000	99.90304				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN34 On 30/06/2017 Spot Bond				100.00000	0.00000	100.72574				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN35 On 28/10/2018 Spot Bond				100.00000	0.00000	99.90824				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN35 On 28/05/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN35 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN35 On 30/04/2018 Spot Bond				100.00000	0.00000	99.90288				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN35 On 24/07/2017 Spot Bond				100.00000	0.00000	100.04770				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN36 On 20/03/2019 Spot Bond				100.00000	0.00000	100.89051				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN36 On 20/03/2024 Spot Bond			10.47500	104.10259	10.47500	104.07324				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN363 On 20/03/2024 Spot Bond				100.00000	0.00000	100.95786			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	102.41006			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			12.61500	106.27056	12.61500	106.23465			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	102.49743			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			12.64500	99.99209	12.64500	106.29551			0.00	0	0
Total CLN367 SPOT									0.00	0	0
Total For CLN367									0.00	0	0
CLN368 On 26/07/2022 Spot Bond			10.02000	104.46981	10.02000	104.44160			0.00	0	0
Total CLN368 SPOT									0.00	0	0
Total For CLN368									0.00	0	0
CLN369 On 06/08/2023 Spot Bond				100.00000	0.00000	102.49743			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	100.00003			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	82.84982			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	100.94534			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	100.96232			0.00	0	0
Total CLN373 SPOT									0.00	0	0
Total For CLN373									0.00	0	0
CLN374 On 20/06/2019 Spot Bond				100.00000	0.00000	100.96249			0.00	0	0
Total CLN374 SPOT									0.00	0	0
Total For CLN374									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN375 On 30/06/2017 Spot Bond				100.00000	0.00000	100.76718				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN376 On 20/03/2021 Spot Bond			9.92000	103.36296	9.92000	103.33532				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN377 On 30/06/2017 Spot Bond				100.00000	0.00000	100.64540				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN378 On 20/06/2019 Spot Bond				100.00000	0.00000	101.04742				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	101.63925	10.98000	101.60925				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	103.88963	11.00000	103.85890				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN382 On 20/03/2021 Spot Bond				100.00000	0.00000	101.06195				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN383 On 22/07/2017 Spot Bond				100.00000	0.00000	100.01234				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN384 On 20/09/2024 Spot Bond			12.40500	102.45753	12.40500	102.42347				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN385 On 20/09/2024 Spot Bond				100.00000	0.00000	101.14975				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN386 On 20/03/2021 Spot Bond				100.00000	0.00000	100.96219				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN387 On 26/01/2021 Spot Bond				100.00000	0.00000	99.99985				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN388 On 20/09/2019 Spot Bond				100.00000	0.00000	101.01737			0.00	0	0
Total CLN388 SPOT									0.00	0	0
Total For CLN388									0.00	0	0
CLN389 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN389 SPOT									0.00	0	0
Total For CLN389									0.00	0	0
CLN392 On 20/03/2017 Spot Bond				100.00000	0.00000	100.92256			0.00	0	0
Total CLN392 SPOT									0.00	0	0
Total For CLN392									0.00	0	0
CLN393 On 20/12/2019 Spot Bond				100.00000	0.00000	86.30848			0.00	0	0
Total CLN393 SPOT									0.00	0	0
Total For CLN393									0.00	0	0
CLN394 On 20/09/2022 Spot Bond				100.00000	0.00000	100.96731			0.00	0	0
Total CLN394 SPOT									0.00	0	0
Total For CLN394									0.00	0	0
CLN395 On 02/03/2018 Spot Bond				100.00000	0.00000	101.35695			0.00	0	0
Total CLN395 SPOT									0.00	0	0
Total For CLN395									0.00	0	0
CLN396 On 20/03/2020 Spot Bond				100.00000	0.00000	101.03740			0.00	0	0
Total CLN396 SPOT									0.00	0	0
Total For CLN396									0.00	0	0
CLN397 On 20/06/2020 Spot Bond				100.00000	0.00000	101.82914			0.00	0	0
Total CLN397 SPOT									0.00	0	0
Total For CLN397									0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	101.92394			0.00	0	0
Total CLN398 SPOT									0.00	0	0
Total For CLN398									0.00	0	0
CLN399 On 14/11/2022 Spot Bond				100.00000	0.00000	101.91399			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	100.96721			0.00	0	0
Total CLN400 SPOT									0.00	0	0
Total For CLN400									0.00	0	0
CLN401 On 20/06/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN401 SPOT									0.00	0	0
Total For CLN401									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN402 On 30/06/2017 Spot Bond				100.00000	0.00000	100.69663				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0
CLN403 On 30/06/2017 Spot Bond				100.00000	0.00000	100.69663				0.00	0	0
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0
CLN404 On 21/02/2018 Spot Bond				100.00000	0.00000	102.06618				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				100.00000	0.00000	92.16443				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond				100.00000	0.00000	100.97220				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN409 On 18/07/2020 Spot Bond				100.00000	0.00000	100.24033				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	101.06201				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond				100.00000	0.00000	101.06700				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond				100.00000	0.00000	100.24140				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				100.00000	0.00000	101.05204				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				100.00000	0.00000	101.24124				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN415 On 20/09/2020 Spot Bond				100.00000	0.00000	101.10188				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN416 On 18/07/2020 Spot Bond				100.00000	0.00000	100.25524				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN417 On 20/09/2020 Spot Bond			4.00000	101.42136	4.00000	107.85617				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN418 On 23/09/2020 Spot Bond				100.00000	0.00000	101.01303				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN419 On 20/12/2020 Spot Bond				100.00000	0.00000	101.15173				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	46.15217	7.01000	46.74354				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN420 On 20/12/2020 Spot Bond				100.00000	0.00000	101.16168				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN421 On 26/01/2021 Spot Bond				100.00000	0.00000	99.99972				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN422 On 20/12/2020 Spot Bond				100.00000	0.00000	101.52415				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN423 On 20/12/2020 Spot Bond				100.00000	0.00000	101.41016				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN424 On 20/12/2020 Spot Bond				100.00000	0.00000	101.52415				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN425 On 20/12/2020 Spot Bond				100.00000	0.00000	104.31170				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN426 On 20/12/2020 Spot Bond				100.00000	0.00000	101.37542				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN427 On 20/12/2018 Spot Bond				100.00000	0.00000	101.09226				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN428 On 15/11/2020 Spot Bond				100.00000	0.00000	101.96285				0.00	0	0
Total CLN428 SPOT										0.00	0	0
Total For CLN428										0.00	0	0
CLN429 On 20/12/2020 Spot Bond				100.00000	0.00000	101.36053				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN430 On 20/12/2020 Spot Bond				100.00000	0.00000	109.42092				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN431 On 20/12/2020 Spot Bond				100.00000	0.00000	101.52291				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN432 On 20/12/2020 Spot Bond				100.00000	0.00000	101.62808				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN433 On 20/12/2020 Spot Bond				100.00000	0.00000	101.68739				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN434 On 20/12/2020 Spot Bond				100.00000	0.00000	110.18368				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN435 On 30/06/2017 Spot Bond				100.00000	0.00000	100.88873				0.00	0	0
Total CLN435 SPOT										0.00	0	0
Total For CLN435										0.00	0	0
CLN436 On 20/12/2020 Spot Bond				100.00000	0.00000	101.05706				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN437 On 20/12/2020 Spot Bond				100.00000	0.00000	101.01217				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN439 On 03/02/2021 Spot Bond				100.00000	0.00000	99.79601				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN44(On 20/03/2021 Spot Bond				100.00000	0.00000	111.06753			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	101.85482			0.00	0	0
Total CLN441 SPOT									0.00	0	0
Total For CLN441									0.00	0	0
CLN44(On 07/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN442 SPOT									0.00	0	0
Total For CLN442									0.00	0	0
CLN44(On 23/05/2021 Spot Bond				100.00000	0.00000	101.79253			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			10.59000	104.53818	10.59000	104.50839			0.00	0	0
Total CLN445 SPOT									0.00	0	0
Total For CLN445									0.00	0	0
CLN44(On 20/06/2017 Spot Bond				100.00000	0.00000	100.44668			0.00	0	0
Total CLN446 SPOT									0.00	0	0
Total For CLN446									0.00	0	0
CLN44(On 20/06/2017 Spot Bond				100.00000	0.00000	100.71837			0.00	0	0
Total CLN447 SPOT									0.00	0	0
Total For CLN447									0.00	0	0
CLN44(On 20/06/2017 Spot Bond				100.00000	0.00000	100.54303			0.00	0	0
Total CLN448 SPOT									0.00	0	0
Total For CLN448									0.00	0	0
CLN44(On 20/09/2017 Spot Bond				100.00000	0.00000	100.71420			0.00	0	0
Total CLN449 SPOT									0.00	0	0
Total For CLN449									0.00	0	0
CLN45(On 20/06/2017 Spot Bond				100.00000	0.00000	100.73802			0.00	0	0
Total CLN450 SPOT									0.00	0	0
Total For CLN450									0.00	0	0
CLN45(On 20/06/2017 Spot Bond				100.00000	0.00000	100.70427			0.00	0	0
Total CLN451 SPOT									0.00	0	0
Total For CLN451									0.00	0	0
CLN45(On 31/01/2022 Spot Bond			4.00000	133.60066	4.00000	133.56538			0.00	0	0
Total CLN452 SPOT									0.00	0	0
Total For CLN452									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN45 On 31/01/2025 Spot Bond			5.95000	95.96127	5.95000	95.92991				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			5.59000	98.45679	5.59000	98.42561				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	101.74785				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN45 On 20/12/2021 Spot Bond				100.00000	0.00000	101.18375				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN45 On 17/11/2021 Spot Bond				100.00000	0.00000	101.85750				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN45 On 29/11/2021 Spot Bond				100.00000	0.00000	101.55563				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN45 On 20/06/2017 Spot Bond				100.00000	0.00000	100.80049				0.00	0	0
Total CLN459 SPOT										0.00	0	0
Total For CLN459										0.00	0	0
CLN46 On 29/11/2021 Spot Bond			100.00000	11.95601	100.00000	1.39240				0.00	0	40,000,000,000
Total CLN460 SPOT										0.00	0	40,000,000,000
Total For CLN460										0.00	0	40,000,000,000
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	195.41504				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.16500	94.99937	9.16500	94.97599				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			8.78000	38.80147	8.78000	170.85012				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN89 On 02/03/2028 Spot Bond			8.78000	39.31478	8.78000	171.36355			0.00	0	0
Total CLN89 SPOT									0.00	0	0
Total For CLN89									0.00	0	0
CLNF07 On 20/06/2017 Spot Bond				100.00000	0.00000	100.96750			0.00	0	0
Total CLNF07 SPOT									0.00	0	0
Total For CLNF07									0.00	0	0
CLNF08 On 10/07/2017 Spot Bond				100.00000	0.00000	100.43292			0.00	0	0
Total CLNF08 SPOT									0.00	0	0
Total For CLNF08									0.00	0	0
CLNF09 On 20/06/2017 Spot Bond				100.00000	0.00000	100.97749			0.00	0	0
Total CLNF09 SPOT									0.00	0	0
Total For CLNF09									0.00	0	0
CLNF10 On 24/07/2017 Spot Bond				100.00000	0.00000	100.04797			0.00	0	0
Total CLNF10 SPOT									0.00	0	0
Total For CLNF10									0.00	0	0
CLNF11 On 20/03/2018 Spot Bond				100.00000	0.00000	100.90353			0.00	0	0
Total CLNF11 SPOT									0.00	0	0
Total For CLNF11									0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				100.00000	0.00000	100.94249			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	99.35460			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF14 On 20/09/2019 Spot Bond				100.00000	0.00000	100.94243			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	100.97719			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	102.06100			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	100.27527			0.00	0	0
Total COH002 SPOT									0.00	0	0
Total For COH002									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ04 On 05/06/2018 Spot Bond			9.27500	100.94684	9.27500	100.92170			3,710,000,000,000.00	400,000,000	1,180,000,000
Total COJ04 SPOT									3,710,000,000,000.00	400,000,000	1,180,000,000
Total For COJ04									3,710,000,000,000.00	400,000,000	1,180,000,000
COJ05 On 05/06/2023 Spot Bond			9.87000	112.57824	9.87000	112.54844			19,740,000,000,000.00	2,000,000,000	1,000,000,000
Total COJ05 SPOT									19,740,000,000,000.00	2,000,000,000	1,000,000,000
Total For COJ05									19,740,000,000,000.00	2,000,000,000	1,000,000,000
COJ07 On 23/03/2021 Spot Bond			10.13000	105.88334	10.13000	105.85443			0.00	0	0
Total COJ07 SPOT									0.00	0	0
Total For COJ07									0.00	0	0
COJ08 On 22/06/2026 Spot Bond			10.94500	104.05735	10.94500	104.02689			0.00	0	0
Total COJ08 SPOT									0.00	0	0
Total For COJ08									0.00	0	0
COJG0 On 09/06/2024 Spot Bond			10.36500	100.40826	10.36500	100.38039			0.00	0	0
Total COJG01 SPOT									0.00	0	0
Total For COJG01									0.00	0	0
COT01 On 03/04/2023 Spot Bond			10.54000	96.49910	10.54000	96.47187			0.00	0	0
Total COT01 SPOT									0.00	0	0
Total For COT01									0.00	0	0
COT02 On 03/04/2028 Spot Bond			11.49000	95.20964	11.49000	95.18043			4,596,000,000,000.00	400,000,000	100,000,000
Total COT02 SPOT									4,596,000,000,000.00	400,000,000	100,000,000
Total For COT02									4,596,000,000,000.00	400,000,000	100,000,000
COT03 On 05/06/2028 Spot Bond			11.51000	88.53805	11.51000	88.51084			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CPL003 SPOT									0.00	0	0
Total For CPL003									0.00	0	0
CPL01U On 12/12/2019 Spot Bond			100.00000	17.60162	100.00000	17.55803			0.00	0	0
Total CPL01U SPOT									0.00	0	0
Total For CPL01U									0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CPL021 SPOT									0.00	0	0
Total For CPL021									0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CPL022 SPOT									0.00	0	0
Total For CPL022									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL02U On 12/03/2020 Spot Bond			100.00000	14.45837	100.00000	14.42256				0.00	0	0
Total CPL02U SPOT										0.00	0	0
Total For CPL02U										0.00	0	0
CPL03U On 12/12/2018 Spot Bond			100.00000	30.44322	100.00000	30.36784				0.00	0	0
Total CPL03U SPOT										0.00	0	0
Total For CPL03U										0.00	0	0
CPL05U On 30/10/2018 Spot Bond			100.00000	31.86023	100.00000	31.78304				0.00	0	0
Total CPL05U SPOT										0.00	0	0
Total For CPL05U										0.00	0	0
CPL06U On 30/11/2018 Spot Bond			100.00000	31.53049	100.00000	31.45242				0.00	0	0
Total CPL06U SPOT										0.00	0	0
Total For CPL06U										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.89500	95.06658	11.89500	95.03624				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
DEN38U On 10/06/2018 Spot Bond			100.00000	42.91076	100.00000	42.80451				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39U On 10/06/2018 Spot Bond			100.00000	36.90925	100.00000	36.81786				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40U On 10/06/2018 Spot Bond			100.00000	43.44693	100.00000	43.33934				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			8.50000	101.21368	8.50000	101.19041				0.00	0	46,100,000
Total DENG44 SPOT										0.00	0	46,100,000
Total For DENG44										0.00	0	46,100,000
DENG4 On 29/09/2017 Spot Bond			6.86000	102.26108	6.86000	102.24204				0.00	0	0
Total DENG44/R203 SPOT										0.00	0	0
Total For DENG44/R203										0.00	0	0
DENG5 On 04/02/2017 Spot Bond			100.00000		0.00000	101.92182				0.00	0	0
Total DENG59 SPOT										0.00	0	0
Total For DENG59										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG6 On 27/01/2017 Spot Bond			8.75000	100.00000	8.75000	99.97604			0.00	0	0
Total DENG61 SPOT									0.00	0	0
Total For DENG61									0.00	0	0
DENG6 On 27/02/2017 Spot Bond				100.00000	0.00000	101.32170			0.00	0	0
Total DENG62 SPOT									0.00	0	0
Total For DENG62									0.00	0	0
DENG6 On 03/03/2017 Spot Bond				100.00000	0.00000	101.21365			0.00	0	0
Total DENG63 SPOT									0.00	0	0
Total For DENG63									0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	100.44624			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	58.34759	100.00000	58.20310			0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	58.34759	100.00000	58.20310			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	64.56779	100.00000	64.43997			0.00	0	0
Total DNG60U SPOT									0.00	0	0
Total For DNG60U									0.00	0	0
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	101.21680			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	100.07321			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL009 On 20/12/2019 Spot Bond				100.00000	0.00000	66.00895			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			9.69000	98.65873	9.69000	98.63308			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV22 On 07/02/2020 Spot Bond			9.39000	104.59149	9.39000	104.56541		1,878,000,000,000.00		200,000,000	215,000,000
Total DV22 SPOT								1,878,000,000,000.00		200,000,000	215,000,000
Total For DV22								1,878,000,000,000.00		200,000,000	215,000,000
DV22/R On 07/02/2020 Spot Bond			100.00000	21.59467	100.00000	21.54714			0.00	0	0
Total DV22/R207 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DV22/R207									0.00	0	0
DV23 On 27/02/2023 Spot Bond			10.00500	104.11804	10.00500	104.09042			2,001,000,000,000.00	200,000,000	430,000,000
Total DV23 SPOT									2,001,000,000,000.00	200,000,000	430,000,000
Total For DV23									2,001,000,000,000.00	200,000,000	430,000,000
DV23/R On 27/02/2023 Spot Bond			100.00000	14.65739	100.00000	14.62513			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	14.65739	100.00000	14.62513			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			10.07500	102.34092	10.07500	102.31358			0.00	0	0
Total DV24 SPOT									0.00	0	0
Total For DV24									0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	104.25357	9.69000	104.22677			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	104.25357	9.69000	104.22677			0.00	0	0
Total DV24/R2023 SPOT									0.00	0	0
Total For DV24/R2023									0.00	0	0
DV29 On 18/02/2029 Spot Bond			11.01500	98.40456	11.01500	98.37590			0.00	0	1,050,000,000
Total DV29 SPOT									0.00	0	1,050,000,000
Total For DV29									0.00	0	1,050,000,000
DV29/R On 18/02/2029 Spot Bond			10.10000	104.43302	10.10000	104.40506			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	104.43302	10.10000	104.40506			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVC02 On 24/02/2017 Spot Bond				100.00000	0.00000	101.45651			0.00	0	0
Total DVC020 SPOT									0.00	0	0
Total For DVC020									0.00	0	0
DVC02 On 24/02/2017 Spot Bond				100.00000	0.00000	107.80406			0.00	0	0
Total DVC021 SPOT									0.00	0	0
Total For DVC021									0.00	0	0
DVC02 On 16/03/2017 Spot Bond				100.00000	0.00000	100.85849			0.00	0	0
Total DVC023 SPOT									0.00	0	0
Total For DVC023									0.00	0	0
DVC02 On 16/03/2017 Spot Bond				100.00000	0.00000	107.46288			0.00	0	0
Total DVC024 SPOT									0.00	0	0
Total For DVC024									0.00	0	0
DVC25 On 29/08/2017 Spot Bond				100.00000	0.00000	101.42063			0.00	0	0
Total DVC25 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DVC25									0.00	0	0
DVC26 On 29/11/2017 Spot Bond				100.00000	0.00000	101.34297			0.00	0	0
Total DVC26 SPOT									0.00	0	0
Total For DVC26									0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	100.84300			0.00	100,000,000	100,000,000
Total DVF17 SPOT									0.00	100,000,000	100,000,000
Total For DVF17									0.00	100,000,000	100,000,000
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	100.52672			0.00	400,000,000	410,000,000
Total DVF18 SPOT									0.00	400,000,000	410,000,000
Total For DVF18									0.00	400,000,000	410,000,000
DVF19 On 31/05/2019 Spot Bond				100.00000	0.00000	101.73323			0.00	0	71,200,000
Total DVF19 SPOT									0.00	0	71,200,000
Total For DVF19									0.00	0	71,200,000
DVF20 On 29/11/2019 Spot Bond				100.00000	0.00000	101.41393			0.00	0	0
Total DVF20 SPOT									0.00	0	0
Total For DVF20									0.00	0	0
DVF21 On 29/11/2021 Spot Bond				100.00000	0.00000	101.46428			0.00	0	40,000,000,000
Total DVF21 SPOT									0.00	0	40,000,000,000
Total For DVF21									0.00	0	40,000,000,000
E170 On 01/08/2020 Spot Bond			8.71000	114.05602	8.71000	114.02959		108,875,000,000,000.00		12,500,000,000	12,500,000,000
Total E170 SPOT								18,875,000,000,000.00		12,500,000,000	12,500,000,000
Total For E170								18,875,000,000,000.00		12,500,000,000	12,500,000,000
E170/R On 01/08/2020 Spot Bond			100.00000	18.35924	100.00000	18.31883			0.00	0	0
Total E170/R207 SPOT									0.00	0	0
Total For E170/R207									0.00	0	0
ECN20 On 14/03/2020 Spot Bond			9.57000	103.78919	9.57000	103.76239			0.00	0	0
Total ECN20 SPOT									0.00	0	0
Total For ECN20									0.00	0	0
ECN22 On 14/03/2022 Spot Bond			9.72000	103.73295	9.72000	103.70576			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			10.00500	103.41194	10.00500	103.38405			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			3.18000	106.15021	3.18000	106.12434			0.00	0	0
Total ECN32 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ECN32									0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC04 SPOT									0.00	0	0
Total For EFC04									0.00	0	0
EFS00E On 23/10/2023 Spot Bond				100.00000	0.00000	99.86670			0.00	0	0
Total EFS00B SPOT									0.00	0	0
Total For EFS00B									0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFS0A1 SPOT									0.00	0	0
Total For EFS0A1									0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	99.89318			0.00	0	0
Total EFS0A2 SPOT									0.00	0	0
Total For EFS0A2									0.00	0	0
EFS0C On 28/10/2023 Spot Bond			100.00000	16.52082	100.00000	16.48080			0.00	0	0
Total EFS0CU SPOT									0.00	0	0
Total For EFS0CU									0.00	0	0
EL037 On 31/01/2037 Spot Bond			2.80000	102.07554	2.80000	102.05187			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	111.41724	2.25000	111.39305			0.00	0	0
Total EL037/I2038 SPOT									0.00	0	0
Total For EL037/I2038									0.00	0	0
EL28 On 02/05/2028 Spot Bond			2.72000	128.58975	2.75000	128.18817			0.00	0	0
Total EL28 SPOT									0.00	0	0
Total For EL28									0.00	0	0
EL29 On 19/11/2029 Spot Bond			2.73000	115.50210	2.73000	115.47538			0.00	0	0
Total EL29 SPOT									0.00	0	0
Total For EL29									0.00	0	0
EL30 On 29/07/2030 Spot Bond			2.73000	114.43877	2.73000	114.41243			0.00	0	0
Total EL30 SPOT									0.00	0	0
Total For EL30									0.00	0	0
EL31 On 02/06/2031 Spot Bond			2.73000	107.03760	2.73000	107.01289			0.00	0	0
Total EL31 SPOT									0.00	0	0
Total For EL31									0.00	0	0
EL36 On 31/01/2036 Spot Bond			2.79000	102.58502	2.79000	102.56126			0.00	0	0
Total EL36 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For EL36									0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	111.41724	2.25000	111.39305			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			10.05000	101.44716	10.05000	101.42013			0.00	0	149,000,000
Total EMM01 SPOT									0.00	0	149,000,000
Total For EMM01									0.00	0	149,000,000
EMM02 On 11/03/2021 Spot Bond			9.80000	107.12080	9.80000	107.09249			0.00	0	200,000,000
Total EMM02 SPOT									0.00	0	200,000,000
Total For EMM02									0.00	0	200,000,000
EMM03 On 04/05/2024 Spot Bond			10.56000	99.75644	10.56000	99.72808			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			10.80000	91.20037	10.80000	95.33116			0.00	0	130,333,275
Total EMM04 SPOT									0.00	0	130,333,275
Total For EMM04									0.00	0	130,333,275
EMM05 On 17/04/2029 Spot Bond			11.06500	100.34211	11.06500	101.26282			0.00	0	2,666,666,400
Total EMM05 SPOT									0.00	0	2,666,666,400
Total For EMM05									0.00	0	2,666,666,400
EMM06 On 23/06/2025 Spot Bond			10.66000	98.72573	10.66000	99.60125			0.00	0	0
Total EMM06 SPOT									0.00	0	0
Total For EMM06									0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	101.46212			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	101.98411			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	101.61051			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	101.37168			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	101.14362			0.00	0	0
Total EPF008 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EPF008										0.00	0	0
EPF008 On 30/03/2018 Spot Bond				100.00000	0.00000	100.65271				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	102.01303				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF011 On 01/09/2018 Spot Bond			100.00000	24.15496	100.00000	24.09514				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF021 On 01/09/2019 Spot Bond			100.00000	9.89387	100.00000	9.86937				0.00	0	0
Total EPF021 SPOT										0.00	0	0
Total For EPF021										0.00	0	0
EPFC20 On 22/02/2017 Spot Bond				100.00000	0.00000	101.56709				0.00	0	0
Total EPFC20 SPOT										0.00	0	0
Total For EPFC20										0.00	0	0
EPFC21 On 06/03/2017 Spot Bond				100.00000	0.00000	103.60584				0.00	0	0
Total EPFC21 SPOT										0.00	0	0
Total For EPFC21										0.00	0	0
EPFC22 On 06/09/2017 Spot Bond				100.00000	0.00000	101.21122				0.00	0	0
Total EPFC22 SPOT										0.00	0	0
Total For EPFC22										0.00	0	0
EPFC23 On 04/05/2017 Spot Bond				100.00000	0.00000	99.75624				0.00	0	0
Total EPFC23 SPOT										0.00	0	0
Total For EPFC23										0.00	0	0
EPFC24 On 06/11/2017 Spot Bond				100.00000	0.00000	101.94454				0.00	0	0
Total EPFC24 SPOT										0.00	0	0
Total For EPFC24										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	100.02652				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS05 On 25/04/2017 Spot Bond			100.00000	82.58669	100.00000	82.40478				0.00	0	0
Total EQS05/JIBAR SPOT										0.00	0	0
Total For EQS05/JIBAR										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	95.80751				0.00	0	0
Total EQS06 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EQS06										0.00	0	0
EQS07 On 09/04/2018 Spot Bond			12.81000	98.10094	12.81000	98.06748				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08, On 04/10/2018 Spot Bond				100.00000	0.00000	98.89272				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	29.92708	100.00000	29.85297				0.00	0	0
EQS08, On 04/10/2018 Spot Bond			100.00000	30.03166	100.00000	29.95729				0.00	0	0
Total EQS08A/JIBAR SPOT										0.00	0	0
Total For EQS08A/JIBAR										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	101.78121				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	101.81521				0.00	0	0
Total ERS3B5 SPOT										0.00	0	0
Total For ERS3B5										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	101.87653				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	102.00471				0.00	0	0
Total ERS3C5 SPOT										0.00	0	0
Total For ERS3C5										0.00	0	0
ERSA1, On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA12 SPOT										0.00	0	0
Total For ERSA12										0.00	0	0
ERSA1, On 25/11/2020 Spot Bond			10.00000	104.88100	10.00000	104.85400				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1, On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERSA14 SPOT									0.00	0	0
Total For ERSA14									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	101.71466			0.00	0	0
Total ERSA15 SPOT									0.00	0	0
Total For ERSA15									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERSA16 SPOT									0.00	0	0
Total For ERSA16									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	101.69364			0.00	0	0
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	101.64786			0.00	0	0
Total ERSA18 SPOT									0.00	0	0
Total For ERSA18									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERSA19 SPOT									0.00	0	0
Total For ERSA19									0.00	0	0
ERSA2: On 17/11/2025 Spot Bond				100.00000	0.00000	101.93070			0.00	0	0
Total ERSA20 SPOT									0.00	0	0
Total For ERSA20									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	101.77939			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ERSA2: On 17/11/2025 Spot Bond				100.00000	0.00000	101.96821			0.00	0	0
Total ERSA22 SPOT									0.00	0	0
Total For ERSA22									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	101.76215			0.00	0	0
Total ERSA23 SPOT									0.00	0	0
Total For ERSA23									0.00	0	0
ES18 On 20/04/2018 Spot Bond			8.50000	103.34931	8.50000	103.32568		737,914,080,200,000.00	86,813,421,200	43,970,000,000	
Total ES18 SPOT								737,914,080,200,000.00	86,813,421,200	43,970,000,000	
Total For ES18								737,914,080,200,000.00	86,813,421,200	43,970,000,000	
ES18/R On 20/04/2018 Spot Bond			9.25000	102.48984	9.25000	102.46439		0.00	0	0	
Total ES18/R204 SPOT								0.00	0	0	
Total For ES18/R204								0.00	0	0	
ES23 On 25/01/2023 Spot Bond			9.23500	103.51615	9.23500	103.49034		79,495,265,099,500.00	8,608,041,700	2,501,231,400	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES23 SPOT									'9,495,265,099,500.00	8,608,041,700	2,501,231,400
Total For ES23									'9,495,265,099,500.00	8,608,041,700	2,501,231,400
ES23/R On 25/01/2023 Spot Bond			10.00000	100.05392	10.00000	100.02696			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			9.74000	91.20318	9.74000	91.17936			369,225,572,878,000.00	37,908,169,700	21,090,000,000
Total ES26 SPOT									9,225,572,878,000.00	37,908,169,700	21,090,000,000
Total For ES26									9,225,572,878,000.00	37,908,169,700	21,090,000,000
ES26/R On 02/04/2026 Spot Bond			7.85000	102.50583	7.85000	102.48415			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			10.31000	80.62439	10.40000	80.01656			662,072,878,195,000.00	161,209,784,500	78,509,784,500
Total ES33 SPOT									2,072,878,195,000.00	161,209,784,500	78,509,784,500
Total For ES33									2,072,878,195,000.00	161,209,784,500	78,509,784,500
ES33/R On 15/09/2033 Spot Bond			7.50000	102.76293	7.50000	102.74204			0.00	0	0
Total ES33/R209 SPOT									0.00	0	0
Total For ES33/R209									0.00	0	0
ES42 On 25/04/2042 Spot Bond			10.53000	84.33532	10.53000	84.31154			713,980,275,138,000.00	67,804,394,600	43,654,394,600
Total ES42 SPOT									13,980,275,138,000.00	67,804,394,600	43,654,394,600
Total For ES42									13,980,275,138,000.00	67,804,394,600	43,654,394,600
ES42/R On 25/04/2042 Spot Bond			8.50000	102.17296	8.50000	102.14960			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	101.75978			0.00	0	800,000,000
Total EXX01 SPOT									0.00	0	800,000,000
Total For EXX01									0.00	0	800,000,000
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	99.76635			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FIF01U On 01/11/2018 Spot Bond			100.00000	32.36284	100.00000	32.28444			0.00	0	0
Total FIF01U SPOT									0.00	0	0
Total For FIF01U									0.00	0	0
FIF02U On 01/11/2018 Spot Bond			100.00000	32.44302	100.00000	32.36444			0.00	0	0
Total FIF02U SPOT									0.00	0	0
Total For FIF02U									0.00	0	0
FIF03U On 01/11/2018 Spot Bond			100.00000	32.54509	100.00000	32.46625			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2018 Spot Bond			100.00000	32.64714	100.00000	32.56804				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	101.65338				0.00	0	0
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFB05 On 28/02/2017 Spot Bond				100.00000	0.00000	101.48598				0.00	0	0
Total FIFB05 SPOT										0.00	0	0
Total For FIFB05										0.00	0	0
FIFB06 On 25/08/2017 Spot Bond				100.00000	0.00000	101.55744				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	101.47004				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	101.45033				0.00	0	0
Total FIFB08 SPOT										0.00	0	0
Total For FIFB08										0.00	0	0
FIFB09 On 27/06/2019 Spot Bond				100.00000	0.00000	100.74386				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	101.14971				0.00	0	0
Total FIFB10 SPOT										0.00	0	0
Total For FIFB10										0.00	0	0
FIFC31 On 09/02/2017 Spot Bond				100.00000	0.00000	103.82407				0.00	0	0
Total FIFC31 SPOT										0.00	0	0
Total For FIFC31										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	0.28514	100.00000	0.28445				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	0.28514	100.00000	0.28445				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	12.86400	100.00000	12.83283				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FR002U SPOT										0.00	0	0
Total For FR002U										0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	12.52603	100.00000	12.49569				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FR2A4A SPOT										0.00	0	0
Total For FR2A4A										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4C On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FR2A4D SPOT										0.00	0	0
Total For FR2A4D										0.00	0	0
FRB05 On 21/12/2018 Spot Bond			9.92000	98.44411	9.92000	98.41793				0.00	0	940,000,000
Total FRB05 SPOT										0.00	0	940,000,000
Total For FRB05										0.00	0	940,000,000
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	101.01008				0.00	0	0
Total FRB09 SPOT										0.00	0	0
Total For FRB09										0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRB10 SPOT										0.00	0	0
Total For FRB10										0.00	0	0
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	102.19232				0.00	50,000,000	50,000,000
Total FRB11 SPOT										0.00	50,000,000	50,000,000
Total For FRB11										0.00	50,000,000	50,000,000
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	101.46128				0.00	0	0
Total FRB12 SPOT										0.00	0	0
Total For FRB12										0.00	0	0
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	97.35349				0.00	0	0
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2026 Spot Bond			11.12000	95.10097	11.12000	97.70163				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2025 Spot Bond				100.00000	0.00000	102.31456				0.00	0	10,000,000
Total FRB15 SPOT										0.00	0	10,000,000
Total For FRB15										0.00	0	10,000,000
FRB16 On 08/07/2025 Spot Bond				100.00000	0.00000	100.36983				0.00	0	0
Total FRB16 SPOT										0.00	0	0
Total For FRB16										0.00	0	0
FRB17 On 08/01/2027 Spot Bond				100.00000	0.00000	100.51801				0.00	880,000,000	440,000,000
Total FRB17 SPOT										0.00	880,000,000	440,000,000
Total For FRB17										0.00	880,000,000	440,000,000
FRB17/On 08/01/2027 Spot Bond			100.00000	11.44129	100.00000	11.41295				0.00	0	0
Total FRB17/JIBAR SPOT										0.00	0	0
Total For FRB17/JIBAR										0.00	0	0
FRB18 On 13/04/2026 Spot Bond				100.00000	0.00000	100.73975				0.00	0	0
Total FRB18 SPOT										0.00	0	0
Total For FRB18										0.00	0	0
FRB19 On 14/04/2021 Spot Bond			11.82000	105.22097	11.82000	105.18778				0.00	0	0
Total FRB19 SPOT										0.00	0	0
Total For FRB19										0.00	0	0
FRB20 On 15/04/2026 Spot Bond				100.00000	0.00000	101.98167				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	101.94446				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	101.52252				0.00	0	0
Total FRB22 SPOT										0.00	0	0
Total For FRB22										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			10.61000	103.52932	10.61000	103.49992				0.00	0	130,000,000
Total FRBC21 SPOT										0.00	0	130,000,000
Total For FRBC21										0.00	0	130,000,000
FRBC2:On 21/12/2018 Spot Bond				100.00000	0.00000	101.03340				0.00	0	0
Total FRBC22 SPOT										0.00	0	0
Total For FRBC22										0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			3.08000	136.29472	3.08000	139.37828				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			3.40000	113.51908	3.40000	273.44394				0.00	0	0
Total FRBI23 SPOT										0.00	0	0
Total For FRBI23										0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			3.55000	107.29738	3.55000	114.02755				0.00	0	0
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			3.69000	90.94062	3.69000	159.61516		693,720,000,000.00		188,000,000	94,000,000	
Total FRBI28 SPOT								693,720,000,000.00		188,000,000	94,000,000	
Total For FRBI28								693,720,000,000.00		188,000,000	94,000,000	
FRBI33 On 07/12/2033 Spot Bond			3.87000	95.31426	3.87000	194.40746				0.00	0	0
Total FRBI33 SPOT										0.00	0	0
Total For FRBI33										0.00	0	0
FRBI46 On 31/03/2046 Spot Bond			3.88000	92.83020	3.88000	92.52440				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			100.00000	3.69242	100.00000	100.00000		600,000,000,000,000.00		26,000,000,000	13,000,000,000	
Total FRBI50 SPOT								10,000,000,000,000.00		26,000,000,000	13,000,000,000	
Total For FRBI50								10,000,000,000,000.00		26,000,000,000	13,000,000,000	
FRBZ0 On 30/11/2020 Spot Bond			7.10500	76.82418	7.10500	76.05460				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			9.19800	50.56034	9.19800	49.43944				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			9.45000	49.13953	9.45000	47.99589				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC04 On 15/03/2017 Spot Bond			100.00000	88.59223	100.00000	88.37772				0.00	0	0
Total FRC04U SPOT										0.00	0	0
Total For FRC04U										0.00	0	0
FRC05 On 13/10/2018 Spot Bond			100.00000	29.13086	100.00000	29.05871				0.00	0	0
Total FRC05U SPOT										0.00	0	0
Total For FRC05U										0.00	0	0
FRC06 On 31/12/2017 Spot Bond			100.00000	59.75396	100.00000	59.60600				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC06U SPOT										0.00	0	0
Total For FRC06U										0.00	0	0
FRC10:On 03/06/2021 Spot Bond				100.00000	0.00000	101.66341				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC10:On 20/06/2017 Spot Bond				100.00000	0.00000	101.11232				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC11:On 20/06/2017 Spot Bond				100.00000	0.00000	100.98249				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC11:On 20/06/2017 Spot Bond				100.00000	0.00000	101.06441				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC11:On 20/06/2017 Spot Bond			7.47000	100.13989	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC11:On 20/06/2017 Spot Bond			7.47000	100.13989	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC11:On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC11:On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC12:On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC12:On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC12:On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC12:On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	101.04743				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC124 On 20/09/2017 Spot Bond			6.00000	100.11269	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC125 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC127 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC128 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC129 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC130 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC131 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC132 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC133 On 20/09/2017 Spot Bond				100.00000	0.00000	101.32624				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC134 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC135 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC136 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC137 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC138 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC139 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC140 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC141 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC142 On 20/09/2017 Spot Bond			100.09221	60.83386	100.09221	60.68309				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC143 On 20/09/2017 Spot Bond				100.00000	0.00000	100.96441				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC144 On 20/09/2017 Spot Bond				100.00000	0.00000	105.02606				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC145 On 20/09/2017 Spot Bond				100.00000	0.00000	101.04432				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC150 On 20/09/2017 Spot Bond			5.76400	96.80604	5.76400	98.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.05434				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	100.97543				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	101.00241				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	101.26664				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	100.98743				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16: On 14/12/2018 Spot Bond			13.22500	80.91335	13.22500	80.88411				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.93956				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.94056				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	101.30186				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16: On 20/06/2018 Spot Bond				100.00000	0.00000	100.92473				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC16: On 31/01/2025 Spot Bond			4.04500	106.35391	4.04500	110.00286				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	101.01247				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	101.01247				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17: On 21/02/2018 Spot Bond				100.00000	0.00000	101.79700				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17: On 30/06/2017 Spot Bond				100.00000	0.00000	100.74029				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	101.01247				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	100.96242				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	100.94343				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17: On 06/08/2023 Spot Bond				100.00000	0.00000	102.38822				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17: On 20/09/2020 Spot Bond				100.00000	0.00000	101.07896				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18: On 06/08/2023 Spot Bond				100.00000	0.00000	108.62549				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18: On 26/01/2021 Spot Bond				100.00000	0.00000	99.99985				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	101.21686				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC184: On 20/12/2018 Spot Bond				100.00000	0.00000	101.21587				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC185: On 20/03/2019 Spot Bond				100.00000	0.00000	101.00256				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC188: On 20/03/2019 Spot Bond				100.00000	0.00000	101.00256				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC189: On 02/04/2017 Spot Bond				100.00000	0.00000	100.56914				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC191: On 02/04/2019 Spot Bond				100.00000	0.00000	100.59527				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC192: On 25/11/2020 Spot Bond			10.00000	104.88100	10.00000	104.85400				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC193: On 20/06/2024 Spot Bond				100.00000	0.00000	101.05015				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC195: On 17/04/2017 Spot Bond				100.00000	0.00000	100.23368				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC200: On 17/04/2017 Spot Bond				100.00000	0.00000	100.23368				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC202: On 06/05/2017 Spot Bond				100.00000	0.00000	102.10429				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC204: On 06/05/2017 Spot Bond			8.75000	101.94510	8.75000	101.92345				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC205: On 20/06/2019 Spot Bond				100.00000	0.00000	100.98648				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC206 On 20/09/2021 Spot Bond			100.00000	11.97997	100.00000	11.95030				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC207 On 20/09/2021 Spot Bond			100.00000	11.12443	100.00000	11.09688				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208 On 07/10/2020 Spot Bond				100.00000	0.00000	96.83451				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC209 On 20/12/2019 Spot Bond			100.00000	18.77962	100.00000	18.73312				0.00	0	0
FRC210 On 20/12/2019 Spot Bond				100.00000	0.00000	101.03238				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC210 On 29/10/2017 Spot Bond			100.00000	66.86616	100.00000	66.70417				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC211 On 07/05/2020 Spot Bond				100.00000	0.00000	102.05023				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC212 On 04/06/2021 Spot Bond			100.00000	13.19976	100.00000	13.16708				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC213 On 07/11/2017 Spot Bond			100.00000	67.59399	100.00000	67.43023				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC214 On 07/11/2019 Spot Bond				100.00000	0.00000	102.05019				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC215 On 07/11/2017 Spot Bond			100.00000	67.35344	100.00000	67.19028				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC216 On 07/11/2017 Spot Bond				100.00000	0.00000	102.04582				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC21(On 07/11/2017 Spot Bond				100.00000	0.00000	101.95621			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	102.13750			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	102.02392			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			3.41000	137.29460	3.41000	137.26050			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	101.70756			0.00	0	0
Total FRC225 SPOT									0.00	0	0
Total For FRC225									0.00	0	0
FRC22(On 30/03/2017 Spot Bond				100.00000	0.00000	100.79493			0.00	0	0
Total FRC229 SPOT									0.00	0	0
Total For FRC229									0.00	0	0
FRC23(On 20/06/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC230 SPOT									0.00	0	0
Total For FRC230									0.00	0	0
FRC23(On 25/06/2018 Spot Bond				100.00000	0.00000	100.72523			0.00	0	0
Total FRC231 SPOT									0.00	0	0
Total For FRC231									0.00	0	0
FRC23(On 31/01/2022 Spot Bond			4.27000	131.94829	4.27000	131.91250			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	101.45677			0.00	0	0
Total FRC234 SPOT									0.00	0	0
Total For FRC234									0.00	0	0
FRC23(On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC235 SPOT									0.00	0	0
Total For FRC235									0.00	0	0
FRC23(On 08/02/2020 Spot Bond				100.00000	0.00000	107.46765			0.00	0	0
Total FRC236 SPOT									0.00	0	0
Total For FRC236									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC237 On 19/10/2020 Spot Bond				100.00000	0.00000	110.92146			0.00	0	0
Total FRC237 SPOT									0.00	0	0
Total For FRC237									0.00	0	0
FRC238 On 08/02/2020 Spot Bond				100.00000	0.00000	108.11390			0.00	0	0
Total FRC238 SPOT									0.00	0	0
Total For FRC238									0.00	0	0
FRC239 On 19/10/2020 Spot Bond				100.00000	0.00000	111.95749			0.00	0	0
Total FRC239 SPOT									0.00	0	0
Total For FRC239									0.00	0	0
FRC240 On 19/10/2020 Spot Bond				100.00000	0.00000	111.58222			0.00	0	0
Total FRC240 SPOT									0.00	0	0
Total For FRC240									0.00	0	0
FRC241 On 08/02/2020 Spot Bond				100.00000	0.00000	107.22106			0.00	0	0
Total FRC241 SPOT									0.00	0	0
Total For FRC241									0.00	0	0
FRC242 On 08/02/2020 Spot Bond				100.00000	0.00000	106.78093			0.00	0	0
Total FRC242 SPOT									0.00	0	0
Total For FRC242									0.00	0	0
FRC243 On 19/10/2020 Spot Bond				100.00000	0.00000	100.37862			0.00	0	0
Total FRC243 SPOT									0.00	0	0
Total For FRC243									0.00	0	0
FRC244 On 08/02/2020 Spot Bond				100.00000	0.00000	108.55808			0.00	0	0
Total FRC244 SPOT									0.00	0	0
Total For FRC244									0.00	0	0
FRC245 On 19/10/2020 Spot Bond				100.00000	0.00000	100.37496			0.00	0	0
Total FRC245 SPOT									0.00	0	0
Total For FRC245									0.00	0	0
FRC246 On 19/10/2020 Spot Bond				100.00000	0.00000	100.30316			0.00	0	0
Total FRC246 SPOT									0.00	0	0
Total For FRC246									0.00	0	0
FRC247 On 08/02/2020 Spot Bond				100.00000	0.00000	107.37489			0.00	0	0
Total FRC247 SPOT									0.00	0	0
Total For FRC247									0.00	0	0
FRC248 On 08/02/2020 Spot Bond				100.00000	0.00000	94.86999			0.00	0	0
Total FRC248 SPOT									0.00	0	0
Total For FRC248									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC249 On 19/10/2020 Spot Bond				100.00000	0.00000	109.56750			0.00	0	0
Total FRC249 SPOT									0.00	0	0
Total For FRC249									0.00	0	0
FRC250 On 19/10/2020 Spot Bond				100.00000	0.00000	90.20560			0.00	0	0
Total FRC250 SPOT									0.00	0	0
Total For FRC250									0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	101.21127			0.00	0	0
Total FRC46 SPOT									0.00	0	0
Total For FRC46									0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	99.90209			0.00	0	0
Total FRC61 SPOT									0.00	0	0
Total For FRC61									0.00	0	0
FRC66 On 31/01/2022 Spot Bond			3.94000	108.65822	3.94000	133.93589			0.00	0	0
Total FRC66 SPOT									0.00	0	0
Total For FRC66									0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.99000	102.24724	3.99000	133.62705			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			3.97000	100.63122	3.97000	133.75049			0.00	0	0
Total FRC71 SPOT									0.00	0	0
Total For FRC71									0.00	0	0
FRC72 On 31/01/2017 Spot Bond			5.86000	99.93583	5.86000	141.77994			0.00	0	0
Total FRC72 SPOT									0.00	0	0
Total For FRC72									0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	99.89141			0.00	0	0
Total FRC76 SPOT									0.00	0	0
Total For FRC76									0.00	0	0
FRC94A On 20/03/2017 Spot Bond				100.00000	0.00000	101.02557			0.00	0	0
Total FRC94A SPOT									0.00	0	0
Total For FRC94A									0.00	0	0
FRC96A On 20/03/2017 Spot Bond				100.00000	0.00000	101.02457			0.00	0	0
Total FRC96A SPOT									0.00	0	0
Total For FRC96A									0.00	0	0
FRD013 On 31/10/2020 Spot Bond				100.00000	0.00000	99.84644			0.00	0	0
Total FRD013 SPOT									0.00	0	0
Total For FRD013									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRD011 On 22/12/2018 Spot Bond			100.00000	28.99954	100.00000	28.92773			0.00	0	0
Total FRD01U SPOT									0.00	0	0
Total For FRD01U									0.00	0	0
FRD091 On 26/06/2017 Spot Bond			100.00000	87.66883	100.00000	87.45959			0.00	0	0
Total FRD09U SPOT									0.00	0	0
Total For FRD09U									0.00	0	0
FRD131 On 31/12/2019 Spot Bond			100.00000	18.03882	100.00000	17.99415			0.00	0	0
Total FRD13U SPOT									0.00	0	0
Total For FRD13U									0.00	0	0
FRD151 On 31/12/2021 Spot Bond			100.00000	12.70199	100.00000	12.67054			0.00	0	0
Total FRD15U SPOT									0.00	0	0
Total For FRD15U									0.00	0	0
FRI33 On 28/02/2033 Spot Bond			100.00000	2.04270	100.00000	100.00000			0.00	0	0
Total FRI33 SPOT									0.00	0	0
Total For FRI33									0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	100.73215			0.00	0	0
Total FRJ17 SPOT									0.00	0	0
Total For FRJ17									0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	102.22493			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	100.64228			0.00	0	50,000,000
Total FRJ19 SPOT									0.00	0	50,000,000
Total For FRJ19									0.00	0	50,000,000
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	99.77925			0.00	0	0
Total FRJ20 SPOT									0.00	0	0
Total For FRJ20									0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	99.94855			0.00	0	0
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	101.80281			0.00	0	0
Total FRJ25 SPOT									0.00	0	0
Total For FRJ25									0.00	0	0
FRS011 On 13/05/2021 Spot Bond			100.00000	5.09616	100.00000	5.08636			0.00	0	0
Total FRS01U SPOT									0.00	0	0
Total For FRS01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS02I On 13/05/2021 Spot Bond			100.00000	5.09616	100.00000	5.08636			0.00	0	0
Total FRS02U SPOT									0.00	0	0
Total For FRS02U									0.00	0	0
FRS10I On 15/01/2024 Spot Bond			2.26800	85.53461	2.26800	114.28078			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS10I On 31/01/2038 Spot Bond			2.70000	109.39926	2.70000	118.55646			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS10I On 23/01/2024 Spot Bond			10.38000	100.11392	10.38000	100.08544			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS10I On 23/01/2024 Spot Bond			10.38000	100.11392	10.38000	100.08544			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS10I On 31/01/2038 Spot Bond			2.84000	106.74401	2.84000	115.86308			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS10I On 07/12/2033 Spot Bond			2.88000	220.44472	2.88000	220.39287			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS11C On 31/01/2038 Spot Bond			2.81000	116.46110	2.81000	116.43405			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS11I On 07/12/2033 Spot Bond			2.91000	219.59714	2.91000	219.54533			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS11I On 29/04/2019 Spot Bond				100.00000	0.00000	99.88713			0.00	0	0
Total FRS113 SPOT									0.00	0	0
Total For FRS113									0.00	0	0
FRS11I On 31/01/2025 Spot Bond			3.30000	116.15121	3.30000	116.12269			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS11I On 31/03/2038 Spot Bond			3.00500	112.80852	3.00500	112.78172			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS119 On 31/01/2038 Spot Bond			3.00500	112.80852	3.00500	112.78172				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			3.03000	119.80769	3.03000	216.19453				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			3.08000	214.86841	3.08000	214.81673				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS122 On 31/01/2025 Spot Bond			2.83000	105.23844	2.83000	105.21394				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			3.11000	168.93987	3.11000	213.99517				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			3.91500	97.47663	3.91500	97.45111				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS126 On 31/03/2028 Spot Bond			3.43000	103.93848	3.43000	163.57784				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS127 On 31/01/2038 Spot Bond			3.73000	87.62403	3.73000	100.35336				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS129 On 31/03/2028 Spot Bond			3.42000	104.06458	3.42000	163.73251				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS130 On 11/02/2017 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FRS130 SPOT										0.00	0	0
Total For FRS130										0.00	0	0
FRS131 On 31/03/2028 Spot Bond			3.48000	162.84793	3.48000	162.80702				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS132 On 07/12/2033 Spot Bond			3.62000	200.64961	3.62000	200.59840				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS13: On 24/03/2020 Spot Bond				100.00000	0.00000	90.58838			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS13: On 31/01/2038 Spot Bond			3.66000	88.30324	3.66000	101.47875			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS13: On 31/01/2038 Spot Bond			3.91500	84.74750	3.91500	97.45111			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS13: On 31/01/2038 Spot Bond			3.44000	105.14258	3.44000	105.11639			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS13: On 31/03/2028 Spot Bond			3.29000	165.79948	3.29000	165.75867			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS13: On 07/12/2033 Spot Bond			3.39000	206.56061	3.39000	206.50918			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS14: On 31/03/2028 Spot Bond			3.42000	163.77338	3.42000	163.73251			0.00	0	0
Total FRS142 SPOT									0.00	0	0
Total For FRS142									0.00	0	0
FRS14: On 31/03/2028 Spot Bond			3.42000	163.77338	3.42000	163.73251			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0
FRS14: On 21/05/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS144 SPOT									0.00	0	0
Total For FRS144									0.00	0	0
FRS14: On 31/03/2028 Spot Bond			3.71000	96.04522	3.71000	159.31498			0.00	0	0
Total FRS145 SPOT									0.00	0	0
Total For FRS145									0.00	0	0
FRS14: On 31/01/2025 Spot Bond			3.60000	113.64242	3.60000	113.61361			0.00	0	0
Total FRS146 SPOT									0.00	0	0
Total For FRS146									0.00	0	0
FRS14: On 31/01/2022 Spot Bond			3.11000	139.21768	3.11000	139.18422			0.00	0	0
Total FRS147 SPOT									0.00	0	0
Total For FRS147									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS148 On 06/05/2021 Spot Bond				100.00000	0.00000	118.82200			0.00	0	0
Total FRS148 SPOT									0.00	0	0
Total For FRS148									0.00	0	0
FRS149 On 31/03/2028 Spot Bond			3.77000	158.45937	3.77000	158.41832			0.00	0	0
Total FRS149 SPOT									0.00	0	0
Total For FRS149									0.00	0	0
FRS150 On 31/03/2028 Spot Bond			3.81000	157.86487	3.81000	157.82380			0.00	0	0
Total FRS150 SPOT									0.00	0	0
Total For FRS150									0.00	0	0
FRS151 On 31/01/2025 Spot Bond			3.57000	113.89055	3.57000	113.86177			0.00	0	0
Total FRS151 SPOT									0.00	0	0
Total For FRS151									0.00	0	0
FRS152 On 31/03/2028 Spot Bond			3.78000	158.31049	3.78000	158.26945			0.00	0	0
Total FRS152 SPOT									0.00	0	0
Total For FRS152									0.00	0	0
FRS153 On 31/03/2028 Spot Bond			3.82000	157.71664	3.82000	157.67558			0.00	0	0
Total FRS153 SPOT									0.00	0	0
Total For FRS153									0.00	0	0
FRS154 On 08/08/2017 Spot Bond				100.00000	0.00000	101.77706			0.00	0	0
Total FRS154 SPOT									0.00	0	0
Total For FRS154									0.00	0	0
FRS155 On 19/09/2017 Spot Bond				100.00000	0.00000	100.85937			0.00	0	0
Total FRS155 SPOT									0.00	0	0
Total For FRS155									0.00	0	0
FRS156 On 03/10/2017 Spot Bond				100.00000	0.00000	100.52256			0.00	0	0
Total FRS156 SPOT									0.00	0	0
Total For FRS156									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.76000	117.78431	2.76000	283.72290			0.00	0	0
Total FRS36 SPOT									0.00	0	0
Total For FRS36									0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.65000	118.53646	2.65000	285.53556			0.00	0	0
Total FRS37 SPOT									0.00	0	0
Total For FRS37									0.00	0	0
FRS43 On 07/12/2023 Spot Bond			3.37000	113.71486	3.37000	273.91577			0.00	0	0
Total FRS43 SPOT									0.00	0	0
Total For FRS43									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS46 On 31/01/2022 Spot Bond			3.07000	98.49456	3.07000	139.44304			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	99.97678			0.00	0	0
Total FRS49 SPOT									0.00	0	0
Total For FRS49									0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.60000	142.55812	2.60000	142.52579			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	102.09196			0.00	0	0
Total FRS62 SPOT									0.00	0	0
Total For FRS62									0.00	0	0
FRS64 On 26/01/2042 Spot Bond			2.68000	115.19961	2.68000	115.17311			0.00	0	0
Total FRS64 SPOT									0.00	0	0
Total For FRS64									0.00	0	0
FRS69 On 31/05/2017 Spot Bond			104.97509	93.73475	104.97509	93.48541			0.00	0	0
Total FRS69 SPOT									0.00	0	0
Total For FRS69									0.00	0	0
FRS73 On 12/06/2017 Spot Bond			101.07593	92.02521	101.07593	91.79582			0.00	0	0
Total FRS73 SPOT									0.00	0	0
Total For FRS73									0.00	0	0
FRS74 On 14/06/2017 Spot Bond			100.44759	89.94441	100.44759	89.72255			0.00	0	0
Total FRS74 SPOT									0.00	0	0
Total For FRS74									0.00	0	0
FRS76 On 18/06/2017 Spot Bond			100.76967	90.40378	100.76967	90.18234			0.00	0	0
Total FRS76 SPOT									0.00	0	0
Total For FRS76									0.00	0	0
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS79 SPOT									0.00	0	0
Total For FRS79									0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.40000	123.58889	2.40000	123.56146			0.00	0	0
Total FRS81 SPOT									0.00	0	0
Total For FRS81									0.00	0	0
FRS82 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS82 SPOT									0.00	0	0
Total For FRS82									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS85 On 31/01/2025 Spot Bond			2.76000	94.54962	2.76000	120.79676			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	99.50493			0.00	0	0
Total FRS86 SPOT									0.00	0	0
Total For FRS86									0.00	0	0
FRS87 On 31/01/2025 Spot Bond			2.79000	94.34219	2.79000	120.53164			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	101.62235			0.00	0	0
Total FRS88 SPOT									0.00	0	0
Total For FRS88									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			2.85000	117.17313	2.85000	282.25000			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	101.94974			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	101.49417			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS97 SPOT									0.00	0	0
Total For FRS97									0.00	0	0
FRX17 On 15/09/2017 Spot Bond			8.08500	103.38012	8.08500	103.35748			0.00	0	0
Total FRX17 SPOT									0.00	0	0
Total For FRX17									0.00	0	0
FRX18 On 14/04/2018 Spot Bond			8.29000	105.50134	8.29000	105.47780			0.00	0	0
Total FRX18 SPOT									0.00	0	0
Total For FRX18									0.00	0	0
FRX19 On 15/11/2019 Spot Bond			8.67000	102.59663	8.67000	102.57258			0.00	0	0
Total FRX19 SPOT									0.00	0	0
Total For FRX19									0.00	0	0
FRX20 On 01/10/2020 Spot Bond			8.94000	102.23038	8.94000	102.20582			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX23 On 28/02/2023 Spot Bond			9.62500	94.68701	9.62500	94.66243			0.00	0	0
Total FRX23 SPOT									0.00	0	0
Total For FRX23									0.00	0	0
FRX24 On 10/12/2024 Spot Bond			9.93000	105.79805	9.93000	105.76989			0.00	0	150,000,000
Total FRX24 SPOT									0.00	0	150,000,000
Total For FRX24									0.00	0	150,000,000
FRX26 On 01/10/2026 Spot Bond			10.32000	98.10778	10.32000	98.08067			0.00	0	500,000,000
Total FRX26 SPOT									0.00	0	500,000,000
Total For FRX26									0.00	0	500,000,000
FRX30 On 31/01/2030 Spot Bond			10.58500	94.06973	10.58500	94.04337			0.00	0	0
Total FRX30 SPOT									0.00	0	0
Total For FRX30									0.00	0	0
FRX31 On 21/02/2031 Spot Bond			10.67500	95.63146	10.67500	95.60444			0.00	0	0
Total FRX31 SPOT									0.00	0	0
Total For FRX31									0.00	0	0
FRX45 On 14/04/2045 Spot Bond			10.90500	76.97482	10.90500	76.95237			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	100.86744			0.00	0	0
Total FS1A4 SPOT									0.00	0	0
Total For FS1A4									0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	100.89242			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.31228			0.00	0	0
Total FS1B1 SPOT									0.00	0	0
Total For FS1B1									0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.96242			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.09222			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FS2A3 SPOT									0.00	0	0
Total For FS2A3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	101.45340			0.00	0	0
Total FS2A4 SPOT									0.00	0	0
Total For FS2A4									0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	101.47894			0.00	0	0
Total FS2A5 SPOT									0.00	0	0
Total For FS2A5									0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.62658			0.00	0	0
Total FS2B1 SPOT									0.00	0	0
Total For FS2B1									0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.67151			0.00	0	0
Total FS2C1 SPOT									0.00	0	0
Total For FS2C1									0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.86911			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	6.48334	100.00000	6.46764			0.00	0	0
Total FS3A3U SPOT									0.00	0	0
Total For FS3A3U									0.00	0	0
FS3A4L On 20/02/2022 Spot Bond			100.00000	1.08772	100.00000	1.08509			0.00	0	0
Total FS3A4U SPOT									0.00	0	0
Total For FS3A4U									0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS3A5U SPOT									0.00	0	0
Total For FS3A5U									0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS3B1U SPOT									0.00	0	0
Total For FS3B1U									0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS3C1U SPOT									0.00	0	0
Total For FS3C1U									0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS3D1U SPOT									0.00	0	0
Total For FS3D1U									0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	36.00539	100.00000	35.91623			0.00	0	0
Total FS4A1U SPOT									0.00	0	0
Total For FS4A1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS4A2L On 20/03/2020 Spot Bond			100.00000	6.04070	100.00000	6.02574			0.00	0	0
Total FS4A2U SPOT									0.00	0	0
Total For FS4A2U									0.00	0	0
FS4A3L On 20/03/2022 Spot Bond			100.00000	1.01346	100.00000	1.01095			0.00	0	0
Total FS4A3U SPOT									0.00	0	0
Total For FS4A3U									0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4A4U SPOT									0.00	0	0
Total For FS4A4U									0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4A5U SPOT									0.00	0	0
Total For FS4A5U									0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4B1U SPOT									0.00	0	0
Total For FS4B1U									0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4C1U SPOT									0.00	0	0
Total For FS4C1U									0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4D1U SPOT									0.00	0	0
Total For FS4D1U									0.00	0	0
FS5A1L On 20/04/2019 Spot Bond			100.00000	13.65675	100.00000	13.62293			0.00	0	0
Total FS5A1U SPOT									0.00	0	0
Total For FS5A1U									0.00	0	0
FS5A2L On 20/04/2021 Spot Bond			100.00000	2.29122	100.00000	2.28555			0.00	0	0
Total FS5A2U SPOT									0.00	0	0
Total For FS5A2U									0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	0.38440	100.00000	0.38345			0.00	0	0
Total FS5A3U SPOT									0.00	0	0
Total For FS5A3U									0.00	0	0
FS5A4L On 20/02/2021 Spot Bond			100.00000	3.58003	100.00000	3.57117			0.00	0	0
Total FS5A4U SPOT									0.00	0	0
Total For FS5A4U									0.00	0	0
FS5A5L On 20/02/2042 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS5A5U SPOT									0.00	0	0
Total For FS5A5U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS5B1L On 20/02/2021 Spot Bond			100.00000	3.58003	100.00000	3.57117			0.00	0	0
Total FS5B1U SPOT									0.00	0	0
Total For FS5B1U									0.00	0	0
FS5C1L On 20/02/2021 Spot Bond			100.00000	3.58003	100.00000	3.57117			0.00	0	0
Total FS5C1U SPOT									0.00	0	0
Total For FS5C1U									0.00	0	0
FS5D1L On 20/02/2021 Spot Bond			100.00000	3.58003	100.00000	3.57117			0.00	0	0
Total FS5D1U SPOT									0.00	0	0
Total For FS5D1U									0.00	0	0
FS5E1L On 20/02/2021 Spot Bond			100.00000	3.58003	100.00000	3.57117			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	100.26444			0.00	0	0
Total GBL02 SPOT									0.00	0	0
Total For GBL02									0.00	0	0
GFC04 On 11/04/2017 Spot Bond			10.06500	102.64789	10.06500	102.62016			0.00	0	0
Total GFC04 SPOT									0.00	0	0
Total For GFC04									0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.67314			0.00	0	0
Total GH31A1 SPOT									0.00	0	0
Total For GH31A1									0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.50988			0.00	0	0
Total GH31A2 SPOT									0.00	0	0
Total For GH31A2									0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.52674			0.00	0	0
Total GH31A3 SPOT									0.00	0	0
Total For GH31A3									0.00	0	0
GH31B On 25/02/2042 Spot Bond				100.00000	0.00000	101.63629			0.00	0	0
Total GH31B SPOT									0.00	0	0
Total For GH31B									0.00	0	0
GH31C On 25/02/2042 Spot Bond				100.00000	0.00000	101.77104			0.00	0	0
Total GH31C SPOT									0.00	0	0
Total For GH31C									0.00	0	0
GH31D On 25/02/2042 Spot Bond				100.00000	0.00000	101.85521			0.00	0	0
Total GH31D SPOT									0.00	0	0
Total For GH31D									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GH41U On 25/10/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0
GPT39 On 02/03/2017 Spot Bond				100.00000	0.00000	101.24072				0.00	0	0
Total GPT39 SPOT										0.00	0	0
Total For GPT39										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	17.51837	100.00000	17.47498				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB02 On 08/12/2017 Spot Bond			100.00000	62.06343	100.00000	61.90974		414,500,000,000,000.00		54,145,000,000	16,905,000,000	
Total GRB02U SPOT								14,500,000,000,000.00		54,145,000,000	16,905,000,000	
Total For GRB02U								14,500,000,000,000.00		54,145,000,000	16,905,000,000	
GRB03 On 03/03/2019 Spot Bond			100.00000	22.85750	100.00000	22.80090				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	15.16404	100.00000	15.12730				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	23.74856	100.00000	23.68975				0.00	0	0
Total GRB05U SPOT										0.00	0	0
Total For GRB05U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	15.77246	100.00000	15.73340				0.00	0	0
Total GRB06U SPOT										0.00	0	0
Total For GRB06U										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	3.08835	100.00000	3.07925				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB09 On 31/01/2017 Spot Bond			100.00000	98.91599	100.00000	98.64865				0.00	0	0
Total GRB09U SPOT										0.00	0	0
Total For GRB09U										0.00	0	0
GRB10 On 31/07/2017 Spot Bond			100.00000	66.29741	100.00000	66.15027				0.00	0	0
Total GRB10U SPOT										0.00	0	0
Total For GRB10U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB11 On 31/01/2018 Spot Bond			100.00000	49.41355	100.00000	49.26802			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	36.18810	100.00000	36.14792			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	24.70678	100.00000	24.63401			0.00	0	0
Total GRB13U SPOT									0.00	0	0
Total For GRB13U									0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	16.08360	100.00000	16.06574			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	12.35339	100.00000	12.31701			0.00	0	0
Total GRB15U SPOT									0.00	0	0
Total For GRB15U									0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	7.14827	100.00000	7.14033			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	6.21292	100.00000	6.19447			0.00	0	0
Total GRB17U SPOT									0.00	0	0
Total For GRB17U									0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	3.18054	100.00000	3.17701			0.00	0	0
Total GRB18U SPOT									0.00	0	0
Total For GRB18U									0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	3.08835	100.00000	3.07925			0.00	0	0
Total GRB19U SPOT									0.00	0	0
Total For GRB19U									0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GRDB1 SPOT									0.00	0	0
Total For GRDB1									0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GRDC1 SPOT									0.00	0	0
Total For GRDC1									0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GRH1A2 SPOT									0.00	0	0
Total For GRH1A2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.37308				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	100.02374				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.02510				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	101.10716				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	101.68917				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	100.71495				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT09 On 15/10/2018 Spot Bond				100.00000	0.00000	100.56150				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	101.79462				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	101.80527				0.00	500,000,000	300,000,000
Total GRT11 SPOT										0.00	500,000,000	300,000,000
Total For GRT11										0.00	500,000,000	300,000,000
GRT12 On 24/03/2020 Spot Bond				100.00000	0.00000	100.73448				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	100.24502				0.00	0	0
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT14 On 15/09/2021 Spot Bond				100.00000	0.00000	101.06034			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	100.38413			0.00	0	0
Total GRT15 SPOT									0.00	0	0
Total For GRT15									0.00	0	0
GRT16 On 17/10/2021 Spot Bond				100.00000	0.00000	100.22729			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			9.94500	103.80146	9.94500	103.77378			0.00	0	0
Total GRT17 SPOT									0.00	0	0
Total For GRT17									0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00005	100.00000	0.00005			0.00	0	0
Total GRX01U SPOT									0.00	0	0
Total For GRX01U									0.00	0	0
HC1M1 On 30/04/2017 Spot Bond				100.00000	0.00000	111.10890			0.00	0	0
Total HC1M1 SPOT									0.00	0	0
Total For HC1M1									0.00	0	0
HC1M2 On 30/08/2017 Spot Bond				100.00000	0.00000	106.09589			0.00	0	0
Total HC1M2 SPOT									0.00	0	0
Total For HC1M2									0.00	0	0
HC1M3 On 30/04/2017 Spot Bond				100.00000	0.00000	102.15201			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	100.51130			0.00	0	0
Total HC2T1 SPOT									0.00	0	0
Total For HC2T1									0.00	0	0
HC3T1 On 28/03/2019 Spot Bond				100.00000	0.00000	100.74010			0.00	0	0
Total HC3T1 SPOT									0.00	0	0
Total For HC3T1									0.00	0	0
HC4T1 On 15/12/2017 Spot Bond				100.00000	0.00000	101.00195			0.00	0	0
Total HC4T1 SPOT									0.00	0	0
Total For HC4T1									0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	18.26044	100.00000	18.21620			0.00	0	0
Total HIL01U SPOT									0.00	0	0
Total For HIL01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	101.08297			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	99.84165			0.00	0	0
Total HILB03 SPOT									0.00	0	0
Total For HILB03									0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	98.87511			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	100.37921			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	100.38301			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	100.38751			0.00	0	0
Total HILB07 SPOT									0.00	0	0
Total For HILB07									0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total HM1B5U SPOT									0.00	0	0
Total For HM1B5U									0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total HM1B6U SPOT									0.00	0	0
Total For HM1B6U									0.00	0	0
HM1B8 On 19/07/2048 Spot Bond			100.00000	8.80595	100.00000	8.78413			0.00	0	0
Total HM1B8U SPOT									0.00	0	0
Total For HM1B8U									0.00	0	0
HM1B9 On 19/07/2048 Spot Bond			100.00000	8.80595	100.00000	8.78413			0.00	0	0
Total HM1B9U SPOT									0.00	0	0
Total For HM1B9U									0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	9.34146	100.00000	9.31833			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	9.34146	100.00000	9.31833			0.00	0	0
Total HM1C5U SPOT									0.00	0	0
Total For HM1C5U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HM1D4 On 19/07/2048 Spot Bond			100.00000	10.02999	100.00000	10.00515			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	10.02999	100.00000	10.00515			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	10.87151	100.00000	10.84459			0.00	0	0
Total HM1E4U SPOT									0.00	0	0
Total For HM1E4U									0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B2 SPOT									0.00	0	0
Total For HMS1B2									0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B3 SPOT									0.00	0	0
Total For HMS1B3									0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B7 SPOT									0.00	0	0
Total For HMS1B7									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1C2 SPOT									0.00	0	0
Total For HMS1C2									0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1D2 SPOT									0.00	0	0
Total For HMS1D2									0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1E2 SPOT									0.00	0	0
Total For HMS1E2									0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	101.83993			0.00	0	0
Total HPF04 SPOT									0.00	0	0
Total For HPF04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HPF04/ On 25/11/2020 Spot Bond			10.00000	104.88100	10.00000	104.85400			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/JIBAR									0.00	0	0
HPF05 On 17/02/2017 Spot Bond			8.07500	104.45969	8.07500	104.43669			0.00	0	0
Total HPF05 SPOT									0.00	0	0
Total For HPF05									0.00	0	0
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	101.85116			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	101.75242			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	100.28603			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	100.25768			0.00	0	0
Total HPF09 SPOT									0.00	0	0
Total For HPF09									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.82000	102.65280	8.82000	102.62873			0.00	0	23,384,157,200
Total HWAY20 SPOT									0.00	0	23,384,157,200
Total For HWAY20									0.00	0	23,384,157,200
HWAY2 On 31/07/2020 Spot Bond			100.00000	14.90020	100.00000	14.86741			0.00	0	0
Total HWAY20/R207 SPOT									0.00	0	0
Total For HWAY20/R207									0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			2.80000	117.51220	2.80000	283.06717		17,920,000,000,000.00	6,400,000,000	15,100,000,000	
Total HWAY23 SPOT								17,920,000,000,000.00	6,400,000,000	15,100,000,000	
Total For HWAY23								17,920,000,000,000.00	6,400,000,000	15,100,000,000	
HWAY2 On 07/12/2024 Spot Bond			2.51000	121.97511	2.51000	293.81986		0.00	0	0	
Total HWAY24 SPOT								0.00	0	0	
Total For HWAY24								0.00	0	0	
HWAY3 On 28/02/2033 Spot Bond			2.71000	101.85679	2.71000	101.83329		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			10.48000	90.12757	10.48000	90.10255		0.00	0	2,970,000,000	
Total HWAY34 SPOT								0.00	0	2,970,000,000	
Total For HWAY34								0.00	0	2,970,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.16889	100.00000	9.14871			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			10.47500	89.97436	10.47500	89.94940		761,824,752,500,000.00	72,727,900,000	21,000,000,000	
Total HWAY35 SPOT								1,824,752,500,000.00	72,727,900,000	21,000,000,000	
Total For HWAY35								1,824,752,500,000.00	72,727,900,000	21,000,000,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.16885	100.00000	9.14867		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	100.24402		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	100.92928		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	17.92585	100.00000	17.88146		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	104.88100	10.00000	104.85400		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			2.09500	126.87103	2.15000	126.33125		186,431,955,000,000.00	88,989,000,000	71,372,130,800	
Total I2025 SPOT								16,431,955,000,000.00	88,989,000,000	71,372,130,800	
Total For I2025								16,431,955,000,000.00	88,989,000,000	71,372,130,800	
I2029 On 31/03/2029 Spot Bond			2.08000	100.58381	2.08000	100.56235		0.00	0	24,029,430,100	
Total I2029 SPOT								0.00	0	24,029,430,100	
Total For I2029								0.00	0	24,029,430,100	
I2033 On 28/02/2033 Spot Bond			2.08000	106.73975	2.08000	106.71695		26,832,000,000,000.00	12,900,000,000	54,732,493,300	
Total I2033 SPOT								16,832,000,000,000.00	12,900,000,000	54,732,493,300	
Total For I2033								16,832,000,000,000.00	12,900,000,000	54,732,493,300	
I2038 On 31/01/2038 Spot Bond			2.04000	132.32566	2.08000	131.41317		74,406,552,000,000.00	36,473,800,000	147,625,712,400	
Total I2038 SPOT								14,406,552,000,000.00	36,473,800,000	147,625,712,400	
Total For I2038								14,406,552,000,000.00	36,473,800,000	147,625,712,400	
I2046 On 31/03/2046 Spot Bond			2.04000	133.56192	2.04000	133.53357		141,659,232,000,000.00	69,440,800,000	251,837,600,000	
Total I2046 SPOT								11,659,232,000,000.00	69,440,800,000	251,837,600,000	
Total For I2046								11,659,232,000,000.00	69,440,800,000	251,837,600,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050 On 31/12/2050 Spot Bond			2.05000	141.90493	2.05000	141.87473			50,840,000,000,000.00	24,800,000,000	50,815,671,812
Total I2050 SPOT									50,840,000,000,000.00	24,800,000,000	50,815,671,812
Total For I2050									50,840,000,000,000.00	24,800,000,000	50,815,671,812
IBL22 On 15/03/2018 Spot Bond			8.72500	105.01095	8.72500	104.98618			0.00	0	0
Total IBL22 SPOT									0.00	0	0
Total For IBL22									0.00	0	0
IBL34 On 31/01/2017 Spot Bond			5.40000	99.94085	5.40000	141.78887			0.00	0	0
Total IBL34 SPOT									0.00	0	0
Total For IBL34									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.67000	100.34320	2.67000	142.06176			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	100.68363			0.00	0	0
Total IBL38 SPOT									0.00	0	0
Total For IBL38									0.00	0	0
IBL39 On 02/04/2018 Spot Bond			8.84500	102.70779	8.84500	102.68338			0.00	0	0
Total IBL39 SPOT									0.00	0	0
Total For IBL39									0.00	0	0
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	101.26095			0.00	300,000,000	150,000,000
Total IBL42 SPOT									0.00	300,000,000	150,000,000
Total For IBL42									0.00	300,000,000	150,000,000
IBL43/J On 25/11/2020 Spot Bond			10.00000	104.88100	10.00000	104.85400			0.00	0	0
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/JIBAR									0.00	0	0
IBL45 On 21/12/2018 Spot Bond			9.24000	98.68392	9.24000	98.65943			0.00	0	0
Total IBL45 SPOT									0.00	0	0
Total For IBL45									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			9.60000	94.29036	9.60000	94.26593			0.00	0	0
Total IBL46 SPOT									0.00	0	0
Total For IBL46									0.00	0	0
IBL49 On 02/04/2018 Spot Bond			9.23500	100.26195	9.23500	100.23708			0.00	0	0
Total IBL49 SPOT									0.00	0	0
Total For IBL49									0.00	0	0
IBL49/F On 02/04/2018 Spot Bond			7.34000	102.33693	7.34000	102.31666			0.00	0	0
Total IBL49/R203 SPOT									0.00	0	0
Total For IBL49/R203									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL50 On 02/08/2020 Spot Bond			9.59000	98.42132	9.59000	98.39627			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	99.40195			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			9.02000	98.65480	9.02000	98.63115			0.00	0	0
Total IBL55 SPOT									0.00	0	0
Total For IBL55									0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	99.88099			0.00	0	0
Total IBL56 SPOT									0.00	0	0
Total For IBL56									0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	101.66500			0.00	0	0
Total IBL57 SPOT									0.00	0	0
Total For IBL57									0.00	0	0
IBL58 On 13/02/2017 Spot Bond			8.49500	103.84911	8.49500	103.82504			0.00	0	0
Total IBL58 SPOT									0.00	0	0
Total For IBL58									0.00	0	0
IBL59 On 17/02/2019 Spot Bond			8.98000	104.49255	8.98000	104.46762			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			10.10500	105.27353	10.10500	105.24533			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	101.37910			0.00	0	0
Total IBL61 SPOT									0.00	0	0
Total For IBL61									0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	100.08951			0.00	0	0
Total IBL62 SPOT									0.00	0	0
Total For IBL62									0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	99.98811			0.00	0	0
Total IBL63 SPOT									0.00	0	0
Total For IBL63									0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	99.35690			0.00	0	0
Total IBL64 SPOT									0.00	0	0
Total For IBL64									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	99.91089			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	101.19489			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			3.40000	137.35823	3.40000	137.32413			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	100.81323			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	38.72450	100.00000	38.62862			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	101.74454			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	101.64467			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				106.54886	0.00000	102.03946			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	101.54358			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			10.15500	101.20016	10.15500	101.17248			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			8.81000	102.13933	8.81000	102.11540			0.00	0	0
Total IBL79 SPOT									0.00	0	0
Total For IBL79									0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	23.53363	100.00000	23.47662			0.00	0	0
Total IBL80U SPOT									0.00	0	0
Total For IBL80U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL81U On 02/02/2021 Spot Bond			100.00000	11.18654	100.00000	11.15945			0.00	0	0
Total IBL81U SPOT									0.00	0	0
Total For IBL81U									0.00	0	0
IBL82 On 29/01/2019 Spot Bond				100.00000	0.00000	99.94566			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	100.86837			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	20.74087	100.00000	20.68951			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	102.04125			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	101.68058			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			9.11000	103.11384	9.11000	103.08846			0.00	0	0
Total IBL87 SPOT									0.00	0	0
Total For IBL87									0.00	0	0
IBL88 On 20/05/2021 Spot Bond			9.56000	104.54558	9.56000	104.51862			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	14.73472	100.00000	14.70175			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	101.56399			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	24.91562	100.00000	24.85527			0.00	0	0
Total IBL90U SPOT									0.00	0	0
Total For IBL90U									0.00	0	0
IBL91 On 02/06/2018 Spot Bond				100.00000	0.00000	101.35076			0.00	0	0
Total IBL91 SPOT									0.00	0	0
Total For IBL91									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL92 On 12/01/2020 Spot Bond				100.00000	0.00000	100.35222				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	101.38214				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	101.52423				0.00	0	0
Total IBL94 SPOT										0.00	0	0
Total For IBL94										0.00	0	0
IBL95 On 12/09/2021 Spot Bond				100.00000	0.00000	101.13736				0.00	0	0
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0
IBL96 On 21/09/2019 Spot Bond				100.00000	0.00000	100.88648				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	100.56848				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	100.59379				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			8.98000	102.44601	8.98000	102.42128				0.00	0	0
Total IBL99 SPOT										0.00	0	0
Total For IBL99										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.03598	100.00000	0.03589				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	99.77073				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			9.88000	97.48456	9.88000	97.45874				0.00	0	80,000,000
Total IDCG03 SPOT										0.00	0	80,000,000
Total For IDCG03										0.00	0	80,000,000
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	101.45989				0.00	2,520,000,000	1,260,000,000
Total IDCG04 SPOT										0.00	2,520,000,000	1,260,000,000
Total For IDCG04										0.00	2,520,000,000	1,260,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	101.43081			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			10.61000	96.11953	10.61000	96.09209			0.00	0	0
Total IDCG06 SPOT									0.00	0	0
Total For IDCG06									0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				100.00000	0.00000	101.79445			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			11.46500	101.01721	11.46500	100.96570			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	101.29381			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	101.31198			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			10.71000	102.08333	10.71000	102.05407			0.00	0	0
Total IDCG11 SPOT									0.00	0	0
Total For IDCG11									0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	99.94524	5.00000	99.93156			0.00	0	0
Total IDCP03 SPOT									0.00	0	0
Total For IDCP03									0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	101.36598	5.00000	101.35223			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	101.48795	4.00000	101.47685			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	101.11600	4.00000	101.10500			0.00	0	0
Total IDCP06 SPOT									0.00	0	0
Total For IDCP06									0.00	0	0
IFC01 On 10/12/2024 Spot Bond			9.01000	99.52155	9.01000	99.49746			0.00	0	0
Total IFC01 SPOT									0.00	0	0
Total For IFC01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IFC02 On 14/04/2021 Spot Bond			8.27000	104.23734	8.27000	104.21413			0.00	0	0
Total IFC02 SPOT									0.00	0	0
Total For IFC02									0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	8.13865	100.00000	8.11849			0.00	0	0
Total IKH1D SPOT									0.00	0	0
Total For IKH1D									0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	80.35714	100.00000	80.17817			0.00	0	0
Total IN269U SPOT									0.00	0	0
Total For IN269U									0.00	0	0
IN272U On 10/11/2017 Spot Bond			100.00000	66.03551	100.00000	65.87554			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	4.88738	100.00000	4.87811			0.00	0	0
Total IN276U SPOT									0.00	0	0
Total For IN276U									0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	10.75119	100.00000	10.72457			0.00	0	0
Total IN277U SPOT									0.00	0	0
Total For IN277U									0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	17.75214	100.00000	17.70913			0.00	0	0
Total IN281U SPOT									0.00	0	0
Total For IN281U									0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	20.44967	100.00000	20.39904			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	8.83973	100.00000	8.82006			0.00	0	0
Total IN289U SPOT									0.00	0	0
Total For IN289U									0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	14.19801	100.00000	14.16284			0.00	0	0
Total IN306U SPOT									0.00	0	0
Total For IN306U									0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	31.51250	100.00000	31.43446			0.00	0	0
Total IN313U SPOT									0.00	0	0
Total For IN313U									0.00	0	0
IN318U On 25/06/2017 Spot Bond			100.00000	73.66360	100.00000	73.52057			0.00	0	0
Total IN318U SPOT									0.00	0	0
Total For IN318U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN319U On 20/12/2017 Spot Bond			100.00000	74.18107	100.00000	74.03951				0.00	0	0
Total IN319U SPOT										0.00	0	0
Total For IN319U										0.00	0	0
IN324U On 01/03/2017 Spot Bond			100.00000	93.57527	100.00000	93.34074				0.00	0	0
Total IN324U SPOT										0.00	0	0
Total For IN324U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	13.22789	100.00000	13.19584				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	13.18472	100.00000	13.15207				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN330U On 18/04/2017 Spot Bond			100.00000	84.18594	100.00000	83.99760				0.00	0	0
Total IN330U SPOT										0.00	0	0
Total For IN330U										0.00	0	0
IN331U On 04/12/2019 Spot Bond			100.00000	18.82911	100.00000	18.78248				0.00	0	0
Total IN331U SPOT										0.00	0	0
Total For IN331U										0.00	0	0
IN332U On 04/12/2019 Spot Bond			100.00000	9.82055	100.00000	9.79623				0.00	0	0
Total IN332U SPOT										0.00	0	0
Total For IN332U										0.00	0	0
IN333U On 28/02/2017 Spot Bond			100.00000	95.57483	100.00000	95.33470				0.00	0	0
Total IN333U SPOT										0.00	0	0
Total For IN333U										0.00	0	0
IN334U On 21/09/2021 Spot Bond			100.00000	13.37175	100.00000	13.33864				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	63.80649	100.00000	63.64849				0.00	0	0
Total IN339U SPOT										0.00	0	0
Total For IN339U										0.00	0	0
IN341U On 01/03/2018 Spot Bond			100.00000	44.60154	100.00000	44.49111				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	10.27036	100.00000	10.24001				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN343U On 28/02/2035 Spot Bond			100.00000	0.00004	100.00000	0.00004				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	7.83347	100.00000	7.79178				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	39.75501	100.00000	39.65656				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	11.43141	100.00000	11.40598				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN351U On 04/07/2017 Spot Bond			100.00000	82.23062	100.00000	81.98734				0.00	0	0
Total IN351U SPOT										0.00	0	0
Total For IN351U										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	100.96723				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	101.09003				0.00	0	0
Total ING138 SPOT										0.00	0	0
Total For ING138										0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	102.05055	6.50000	102.03260				0.00	0	0
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	84.54965				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	104.88100	10.00000	104.85400				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	100.94823				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	101.93229				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING335 On 15/08/2019 Spot Bond				100.00000	0.00000	93.50611			0.00	5,000,000,000	5,000,000,000
Total ING335 SPOT									0.00	5,000,000,000	5,000,000,000
Total For ING335									0.00	5,000,000,000	5,000,000,000
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	102.33183			0.00	0	0
Total INLV01 SPOT									0.00	0	0
Total For INLV01									0.00	0	0
INLV02 On 20/10/2025 Spot Bond				100.00000	0.00000	100.18316			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	102.44761			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			12.12000	107.87973	12.12000	107.84524			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	104.88100	10.00000	104.85400			0.00	0	0
Total IPF01/JIBAR SPOT									0.00	0	0
Total For IPF01/JIBAR									0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	100.32722			0.00	0	0
Total IPF03 SPOT									0.00	0	0
Total For IPF03									0.00	0	0
IPF06 On 13/04/2017 Spot Bond			8.97500	102.48480	8.97500	102.46007			0.00	0	0
Total IPF06 SPOT									0.00	0	0
Total For IPF06									0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	100.64716			0.00	0	0
Total IPF07 SPOT									0.00	0	0
Total For IPF07									0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.57420			0.00	0	0
Total IPF08 SPOT									0.00	0	0
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	100.58172			0.00	0	0
Total IPF09 SPOT									0.00	0	0
Total For IPF09									0.00	0	0
IPF11 On 15/10/2018 Spot Bond			100.00000	29.00385	100.00000	28.93203			0.00	0	0
Total IPF11 SPOT									0.00	0	0
Total For IPF11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	100.24555			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	101.30511			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	100.93758			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	100.96328			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	100.97869			0.00	0	0
Total IPF16 SPOT									0.00	0	0
Total For IPF16									0.00	0	0
IPF17 On 22/12/2020 Spot Bond				100.00000	0.00000	100.87292			0.00	0	0
Total IPF17 SPOT									0.00	0	0
Total For IPF17									0.00	0	0
IPF18 On 22/12/2021 Spot Bond				100.00000	0.00000	100.88237			0.00	0	0
Total IPF18 SPOT									0.00	0	0
Total For IPF18									0.00	0	0
IPF19 On 22/12/2022 Spot Bond				100.00000	0.00000	100.89182			0.00	0	0
Total IPF19 SPOT									0.00	0	0
Total For IPF19									0.00	0	0
IPFC12 On 27/01/2017 Spot Bond				100.00000	0.00000	101.92279			0.00	0	0
Total IPFC12 SPOT									0.00	0	0
Total For IPFC12									0.00	0	0
IPFC13 On 26/04/2017 Spot Bond			100.00000	80.39648	100.00000	100.00000			0.00	0	0
Total IPFC13 SPOT									0.00	0	0
Total For IPFC13									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.95000	99.73924	9.95000	99.71249			0.00	0	1,850,000,000
Total IPL10 SPOT									0.00	0	1,850,000,000
Total For IPL10									0.00	0	1,850,000,000
IPL11 On 24/05/2022 Spot Bond				100.00000	0.00000	101.63876			0.00	0	0
Total IPL11 SPOT									0.00	0	0
Total For IPL11									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL6	On	28/09/2017	Spot Bond			8.77500	103.88213	8.77500	103.85749			0.00	0	223,000,000
Total IPL6 SPOT												0.00	0	223,000,000
Total For IPL6												0.00	0	223,000,000
IPL6/R2	On	28/09/2017	Spot Bond			100.00000	65.40720	100.00000	65.26084			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	100.51982			0.00	0	0
Total IPL7 SPOT												0.00	0	0
Total For IPL7												0.00	0	0
IPL7/JIB	On	05/04/2018	Spot Bond			100.00000	40.89430	100.00000	40.79303			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	100.64052			0.00	0	20,400,000,000
Total IPL8 SPOT												0.00	0	20,400,000,000
Total For IPL8												0.00	0	20,400,000,000
IPL8/JIB	On	10/10/2020	Spot Bond			100.00000	12.12325	100.00000	12.09324			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	101.39419			0.00	0	0
Total IPL9 SPOT												0.00	0	0
Total For IPL9												0.00	0	0
IV015	On	20/09/2022	Spot Bond			100.00000		0.00000	101.43273			0.00	0	0
Total IV015 SPOT												0.00	0	0
Total For IV015												0.00	0	0
IV016	On	06/12/2021	Spot Bond			100.00000		0.00000	100.00000			0.00	0	0
Total IV016 SPOT												0.00	0	0
Total For IV016												0.00	0	0
IV017	On	31/01/2022	Spot Bond			3.76000	95.39654	3.76000	135.05455			3,609,600,000,000.00	960,000,000	480,000,000
Total IV017 SPOT												3,609,600,000,000.00	960,000,000	480,000,000
Total For IV017												3,609,600,000,000.00	960,000,000	480,000,000
IV017/F	On	31/01/2022	Spot Bond			2.75000	99.97031	2.75000	99.96290			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			3.98000	155.36693	3.98000	155.32581			0.00	0	0
Total IV019 SPOT												0.00	0	0
Total For IV019												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	100.63112			0.00	0	0
Total IV022 SPOT									0.00	0	0
Total For IV022									0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	100.41193			0.00	0	0
Total IV023 SPOT									0.00	0	0
Total For IV023									0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	100.02243			0.00	0	0
Total IV024 SPOT									0.00	0	0
Total For IV024									0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	99.41810			0.00	0	0
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	99.38764			0.00	0	0
Total IV026 SPOT									0.00	0	0
Total For IV026									0.00	0	0
IV030 On 31/01/2025 Spot Bond			4.15000	108.25375	4.15000	109.16976			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			4.15000	108.16350	4.15000	109.16976			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	101.28388			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	102.35667			0.00	0	0
Total IV032 SPOT									0.00	0	0
Total For IV032									0.00	0	0
IV033 On 11/02/2021 Spot Bond				100.00000	0.00000	102.42690			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			11.82000	107.75481	11.82000	107.72120			0.00	0	0
Total IV034 SPOT									0.00	0	0
Total For IV034									0.00	0	0
IV035 On 07/04/2022 Spot Bond				100.00000	0.00000	100.56665			0.00	0	0
Total IV035 SPOT									0.00	0	0
Total For IV035									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV036 On 22/07/2021 Spot Bond				100.00000	0.00000	100.03512			0.00	0	0
Total IV036 SPOT									0.00	0	0
Total For IV036									0.00	0	0
IV038 On 23/09/2021 Spot Bond				100.00000	0.00000	101.09073			0.00	0	0
Total IV038 SPOT									0.00	0	0
Total For IV038									0.00	0	0
IV039 On 31/01/2022 Spot Bond			4.85000	129.74210	4.85000	128.44056			0.00	0	0
Total IV039 SPOT									0.00	0	0
Total For IV039									0.00	0	0
IV040 On 29/09/2021 Spot Bond				100.00000	0.00000	100.89893			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			12.17000	103.23164	12.17000	103.19796			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	102.20656			0.00	0	0
Total IV042 SPOT									0.00	0	0
Total For IV042									0.00	0	0
IV043 On 21/11/2026 Spot Bond			12.06000	104.76345	12.06000	103.80981			0.00	0	0
Total IV043 SPOT									0.00	0	0
Total For IV043									0.00	0	0
IV057U On 14/07/2018 Spot Bond			100.00000	33.84138	100.00000	33.75758			0.00	0	0
Total IV057U SPOT									0.00	0	0
Total For IV057U									0.00	0	0
IV08 On 30/04/2018 Spot Bond			10.77000	106.69464	10.77000	106.66373			0.00	0	0
Total IV08 SPOT									0.00	0	0
Total For IV08									0.00	0	0
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	100.72994			0.00	0	0
Total IV09 SPOT									0.00	0	0
Total For IV09									0.00	0	0
IV100U On 19/12/2022 Spot Bond			100.00000	1.68262	100.00000	1.67942			0.00	0	0
Total IV100U SPOT									0.00	0	0
Total For IV100U									0.00	0	0
IV19A On 31/03/2028 Spot Bond			4.08000	153.91899	4.08000	153.87785			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA659 On 09/02/2017 Spot Bond			7.65000	99.72827	7.65000	99.64496			0.00	0	0
Total IVA659 SPOT									0.00	0	0
Total For IVA659									0.00	0	0
IVA660 On 16/02/2017 Spot Bond			7.75000	99.57714	7.75000	99.49299			0.00	0	0
Total IVA660 SPOT									0.00	0	0
Total For IVA660									0.00	0	0
IVA662 On 02/03/2017 Spot Bond			7.75000	99.28326	7.75000	99.19961			0.00	0	0
Total IVA662 SPOT									0.00	0	0
Total For IVA662									0.00	0	0
IVA663 On 09/03/2017 Spot Bond			7.75000	99.13697	7.75000	99.05356			0.00	0	0
Total IVA663 SPOT									0.00	0	0
Total For IVA663									0.00	0	0
IVA664 On 16/03/2017 Spot Bond			7.75000	98.99110	7.75000	98.90795			0.00	0	0
Total IVA664 SPOT									0.00	0	0
Total For IVA664									0.00	0	0
IVA665 On 23/03/2017 Spot Bond			7.85000	98.83095	7.85000	98.74700			0.00	0	0
Total IVA665 SPOT									0.00	0	0
Total For IVA665									0.00	0	0
IVA667 On 06/04/2017 Spot Bond			7.85000	98.53773	7.85000	98.45427			0.00	0	0
Total IVA667 SPOT									0.00	0	0
Total For IVA667									0.00	0	0
IVA668 On 13/04/2017 Spot Bond			7.85000	98.39177	7.85000	98.30855			0.00	0	0
Total IVA668 SPOT									0.00	0	0
Total For IVA668									0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IVC002 SPOT									0.00	0	0
Total For IVC002									0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	104.88100	10.00000	104.85400			0.00	0	0
Total IVC005/JIBAR SPOT									0.00	0	0
Total For IVC005/JIBAR									0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	101.38993			0.00	0	0
Total IVC016 SPOT									0.00	0	0
Total For IVC016									0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	100.25996			0.00	0	0
Total IVC017 SPOT									0.00	0	0
Total For IVC017									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	100.35432				0.00	0	0
Total IVC019 SPOT										0.00	0	0
Total For IVC019										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	100.24413				0.00	0	0
Total IVC021 SPOT										0.00	0	0
Total For IVC021										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	100.58525				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	100.04413				0.00	0	0
Total IVC029 SPOT										0.00	0	0
Total For IVC029										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	100.67468				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	100.68923				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	95.57448				0.00	0	0
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			9.58000	99.65152	9.58000	99.62576				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	21.76512	100.00000	21.71642				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	21.72649	100.00000	21.67269				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.69000	98.86078	9.69000	98.83494				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	99.90707				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	100.36558				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	102.06062				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	101.68931				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	101.32645				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	99.80838				0.00	0	0
Total IVC051 SPOT										0.00	0	0
Total For IVC051										0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	101.96073				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	100.75645				0.00	0	10,000,000
Total IVC055 SPOT										0.00	0	10,000,000
Total For IVC055										0.00	0	10,000,000
IVC058 On 03/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC058 SPOT										0.00	0	0
Total For IVC058										0.00	0	0
IVC060 On 31/07/2018 Spot Bond				100.00000	0.00000	99.88180				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	100.60027				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	102.13758				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	101.07959				0.00	0	0
Total IVC064 SPOT										0.00	0	0
Total For IVC064										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC065 On 10/09/2018 Spot Bond				100.00000	0.00000	101.16873			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	61.36536	100.00000	61.21340			0.00	0	0
Total IVC066 SPOT									0.00	0	0
Total For IVC066									0.00	0	0
IVC067 On 04/02/2017 Spot Bond				100.00000	0.00000	99.74548			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	100.51632			0.00	0	0
Total IVC070 SPOT									0.00	0	0
Total For IVC070									0.00	0	0
IVC075 On 21/04/2019 Spot Bond				100.00000	0.00000	100.01826			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	99.73845			0.00	0	0
Total IVC077 SPOT									0.00	0	0
Total For IVC077									0.00	0	0
IVC078 On 23/05/2017 Spot Bond				100.00000	0.00000	101.65356			0.00	0	0
Total IVC078 SPOT									0.00	0	0
Total For IVC078									0.00	0	0
IVC079 On 23/05/2018 Spot Bond				100.00000	0.00000	101.65356			0.00	0	0
Total IVC079 SPOT									0.00	0	0
Total For IVC079									0.00	0	0
IVC081 On 14/07/2019 Spot Bond				100.00000	0.00000	100.26113			0.00	0	0
Total IVC081 SPOT									0.00	0	0
Total For IVC081									0.00	0	0
IVC082 On 15/07/2019 Spot Bond			100.00000	13.82710	100.00000	13.79286			0.00	0	0
Total IVC082 SPOT									0.00	0	0
Total For IVC082									0.00	0	0
IVC083 On 29/07/2019 Spot Bond				100.00000	0.00000	99.90089			0.00	0	0
Total IVC083 SPOT									0.00	0	0
Total For IVC083									0.00	0	0
IVC086 On 15/08/2017 Spot Bond				100.00000	0.00000	101.88906			0.00	0	0
Total IVC086 SPOT									0.00	0	0
Total For IVC086									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC087 On 07/10/2018 Spot Bond				100.00000	0.00000	100.38116			0.00	0	0
Total IVC087 SPOT									0.00	0	0
Total For IVC087									0.00	0	0
IVC088 On 12/04/2019 Spot Bond				100.00000	0.00000	100.33544			0.00	0	0
Total IVC088 SPOT									0.00	0	0
Total For IVC088									0.00	0	0
IVC089 On 31/10/2018 Spot Bond				100.00000	0.00000	99.89108			0.00	0	0
Total IVC089 SPOT									0.00	0	0
Total For IVC089									0.00	0	0
IVC090 On 31/10/2018 Spot Bond				100.00000	0.00000	99.88908			0.00	0	0
Total IVC090 SPOT									0.00	0	0
Total For IVC090									0.00	0	0
IVC092 On 23/11/2019 Spot Bond				100.00000	0.00000	101.66207			0.00	0	0
Total IVC092 SPOT									0.00	0	0
Total For IVC092									0.00	0	0
IVC093 On 23/11/2018 Spot Bond				100.00000	0.00000	101.59349			0.00	0	0
Total IVC093 SPOT									0.00	0	0
Total For IVC093									0.00	0	0
IVC094 On 06/12/2021 Spot Bond			10.54000	102.48364	10.54000	102.45472			0.00	0	0
Total IVC094 SPOT									0.00	0	0
Total For IVC094									0.00	0	0
IVC097 On 14/06/2021 Spot Bond				100.00000	0.00000	101.15169			0.00	0	0
Total IVC097 SPOT									0.00	0	0
Total For IVC097									0.00	0	0
IVC098 On 14/06/2018 Spot Bond			8.98000	101.05360	8.98000	101.02921			0.00	0	0
Total IVC098 SPOT									0.00	0	0
Total For IVC098									0.00	0	0
IVC101 On 24/01/2019 Spot Bond			100.00000	27.96573	100.00000	21.07577		30,000,000,000,000.00	300,000,000	20,300,000,000	
Total IVC101 SPOT								30,000,000,000,000.00	300,000,000	20,300,000,000	
Total For IVC101								30,000,000,000,000.00	300,000,000	20,300,000,000	
IVC68U On 07/12/2021 Spot Bond			100.00000	3.44280	100.00000	3.43627			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	42.43059	100.00000	42.32552			0.00	0	0
Total IVC73U SPOT									0.00	0	0
Total For IVC73U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC74U On 22/09/2018 Spot Bond			100.00000	30.47537	100.00000	30.39990				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	4.97635	100.00000	4.96691				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2022 Spot Bond			100.00000	2.19507	100.00000	2.19091				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2022 Spot Bond			100.00000	2.14969	100.00000	2.14561				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2022 Spot Bond			100.00000	1.82232	100.00000	1.81886				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	3.47565	100.00000	3.46905				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2022 Spot Bond			100.00000	1.73782	100.00000	1.73453				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2022 Spot Bond			100.00000	1.69867	100.00000	1.69545				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	99.86295				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
KAP001 On 13/06/2017 Spot Bond				100.00000	0.00000	101.29725				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	101.14736				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	101.32749			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	100.70718			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	100.74855			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			10.09000	103.09209	10.09000	103.06422			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	101.52838			0.00	0	0
Total KAP008 SPOT									0.00	0	0
Total For KAP008									0.00	0	0
KAP04U On 01/07/2019 Spot Bond			100.00000	23.53133	100.00000	23.47307			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	104.06160			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	99.83475			0.00	0	0
Total KSB008 SPOT									0.00	0	0
Total For KSB008									0.00	0	0
KSB009 On 05/08/2020 Spot Bond				100.00000	0.00000	102.46509			0.00	0	0
Total KSB009 SPOT									0.00	0	0
Total For KSB009									0.00	0	0
KW01 On 31/10/2027 Spot Bond			9.16000	132.54470	9.16000	132.51192			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	100.75511			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	101.19967			0.00	0	0
Total LBK06 SPOT									0.00	0	0
Total For LBK06									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	100.79476				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	100.72720				0.00	0	10,000,000
Total LBK08 SPOT										0.00	0	10,000,000
Total For LBK08										0.00	0	10,000,000
LBK08/ On 30/10/2019 Spot Bond			100.00000	18.81219	100.00000	18.76662				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			10.27000	100.00381	10.27000	99.97614				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	101.56950	9.62000	101.54314				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	104.07444	9.71000	104.04763				0.00	0	0
Total LBK12U SPOT										0.00	0	0
Total For LBK12U										0.00	0	0
LBK13 On 17/03/2017 Spot Bond				100.00000	0.00000	100.93776				0.00	0	0
Total LBK13 SPOT										0.00	0	0
Total For LBK13										0.00	0	0
LBK14L On 31/03/2018 Spot Bond			100.00000	41.60210	100.00000	41.49908				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	100.40297				0.00	0	0
Total LBK15 SPOT										0.00	0	0
Total For LBK15										0.00	0	0
LBK16 On 30/11/2019 Spot Bond				100.00000	0.00000	101.47488				0.00	0	0
Total LBK16 SPOT										0.00	0	0
Total For LBK16										0.00	0	0
LGL02 On 13/08/2017 Spot Bond			8.97500	102.79278	8.97500	102.76825				0.00	0	3,260,000,000
Total LGL02 SPOT										0.00	0	3,260,000,000
Total For LGL02										0.00	0	3,260,000,000
LGL03 On 03/04/2018 Spot Bond			9.62500	100.24627	9.62500	100.22039				0.00	0	0
Total LGL03 SPOT										0.00	0	0
Total For LGL03										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL04 On 14/08/2020 Spot Bond			10.14500	101.26326	10.14500	101.23603			0.00	0	606,262,600
Total LGL04 SPOT									0.00	0	606,262,600
Total For LGL04									0.00	0	606,262,600
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	101.22865			0.00	0	0
Total LGL05 SPOT									0.00	0	0
Total For LGL05									0.00	0	0
LGL06 On 04/10/2022 Spot Bond			10.25500	102.96026	10.25500	102.93197		51,275,000,000,000.00	5,000,000,000	2,500,000,000	
Total LGL06 SPOT								51,275,000,000,000.00	5,000,000,000	2,500,000,000	
Total For LGL06								51,275,000,000,000.00	5,000,000,000	2,500,000,000	
LGL07 On 04/10/2022 Spot Bond				100.00000	0.00000	100.59055			0.00	0	0
Total LGL07 SPOT									0.00	0	0
Total For LGL07									0.00	0	0
LHL17 On 14/11/2018 Spot Bond				100.00000	0.00000	102.58039			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			13.31000	102.68664	13.31000	102.65010			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			14.17000	103.15593	14.17000	103.11693			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	101.19014			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	101.62501			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	102.06566			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total LRFA1 SPOT									0.00	0	0
Total For LRFA1									0.00	0	0
LRFA2 On 17/11/2019 Spot Bond				100.00000	0.00000	101.64777			0.00	0	0
Total LRFA2 SPOT									0.00	0	0
Total For LRFA2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total LRFB1 SPOT										0.00	0	0
Total For LRFB1										0.00	0	0
LRFB2 On 20/11/2019 Spot Bond				100.00000	0.00000	101.74595				0.00	0	0
Total LRFB2 SPOT										0.00	0	0
Total For LRFB2										0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total LRFC1 SPOT										0.00	0	0
Total For LRFC1										0.00	0	0
LRFC2 On 20/11/2019 Spot Bond				100.00000	0.00000	101.85297				0.00	0	0
Total LRFC2 SPOT										0.00	0	0
Total For LRFC2										0.00	0	0
MAQ08 On 02/02/2017 Spot Bond				100.00000	0.00000	99.84187				0.00	0	0
Total MAQ081 SPOT										0.00	0	0
Total For MAQ081										0.00	0	0
MAQ08 On 02/02/2017 Spot Bond				100.00000	0.00000	99.85425				0.00	0	0
Total MAQ088 SPOT										0.00	0	0
Total For MAQ088										0.00	0	0
MAQ09 On 10/11/2017 Spot Bond				100.00000	0.00000	101.74217				0.00	0	0
Total MAQ090 SPOT										0.00	0	0
Total For MAQ090										0.00	0	0
MAQ09 On 13/03/2017 Spot Bond				100.00000	0.00000	99.04083				0.00	0	0
Total MAQ092 SPOT										0.00	0	0
Total For MAQ092										0.00	0	0
MAQ09 On 11/12/2017 Spot Bond				100.00000	0.00000	101.04061				0.00	0	0
Total MAQ093 SPOT										0.00	0	0
Total For MAQ093										0.00	0	0
MAQ09 On 13/02/2017 Spot Bond				100.00000	0.00000	99.62761				0.00	0	0
Total MAQ094 SPOT										0.00	0	0
Total For MAQ094										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	103.24257				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	103.26255				0.00	0	0
Total MAQ0A2 SPOT										0.00	0	0
Total For MAQ0A2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	88.89837				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	88.29829				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQ0I On 31/08/2019 Spot Bond				100.00000	0.00000	103.14393				0.00	0	0
Total MAQ0I1 SPOT										0.00	0	0
Total For MAQ0I1										0.00	0	0
MAQ0J On 28/02/2020 Spot Bond				100.00000	0.00000	100.93468				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	100.90595				0.00	0	0
Total MAQ0J2 SPOT										0.00	0	0
Total For MAQ0J2										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	100.84857				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBF03I On 01/10/2017 Spot Bond				100.00000	0.00000	100.74044				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF03I On 17/04/2017 Spot Bond				100.00000	0.00000	100.27230				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBF04I On 07/08/2017 Spot Bond				100.00000	0.00000	101.98168				0.00	0	0
Total MBF042 SPOT										0.00	0	0
Total For MBF042										0.00	0	0
MBF04I On 13/04/2018 Spot Bond				100.00000	0.00000	100.31670				0.00	0	0
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0
MBF04I On 17/08/2018 Spot Bond				100.00000	0.00000	101.88602				0.00	200,000,000	0
Total MBF046 SPOT										0.00	200,000,000	0
Total For MBF046										0.00	200,000,000	0
MBF04I On 07/06/2019 Spot Bond				100.00000	0.00000	100.97895				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF04: On 13/03/2017 Spot Bond				100.00000	0.00000	101.00180				0.00	0	0
Total MBF048 SPOT										0.00	0	0
Total For MBF048										0.00	0	0
MBF04: On 14/03/2019 Spot Bond				100.00000	0.00000	101.44361				0.00	0	30,000,000
Total MBF049 SPOT										0.00	0	30,000,000
Total For MBF049										0.00	0	30,000,000
MBF05: On 17/05/2017 Spot Bond				100.00000	0.00000	101.71461				0.00	0	0
Total MBF050 SPOT										0.00	0	0
Total For MBF050										0.00	0	0
MBF05: On 16/05/2019 Spot Bond				100.00000	0.00000	102.08293				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	24.98240	100.00000	24.92187				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	100.66961				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	100.70862				0.00	0	0
Total MBF053 SPOT										0.00	0	0
Total For MBF053										0.00	0	0
MBLSA: On 30/10/2017 Spot Bond			2.30000	98.29522	2.30000	97.30862				0.00	0	0
Total MBLSA2 SPOT										0.00	0	0
Total For MBLSA2										0.00	0	0
MBLSA: On 11/12/2017 Spot Bond				100.00000	0.00000	94.98703				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	101.10097				0.00	0	0
Total MBP035 SPOT										0.00	0	0
Total For MBP035										0.00	0	0
MBP29: On 23/09/2017 Spot Bond			100.00000	84.25511	100.00000	84.06186				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	55.10979	100.00000	54.97333				0.00	0	0
Total MBP30U SPOT										0.00	0	0
Total For MBP30U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP31 On 24/10/2017 Spot Bond			100.00000	55.15404	100.00000	55.01746			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	66.14695	100.00000	65.98671			0.00	0	0
Total MBP32U SPOT									0.00	0	0
Total For MBP32U									0.00	0	0
MBP33 On 17/02/2017 Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0
Total MBP33U SPOT									0.00	0	0
Total For MBP33U									0.00	0	0
MBP34 On 29/04/2018 Spot Bond				100.00000	0.00000	99.91247			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			9.21000	102.18775	9.21000	102.16248			0.00	0	107,000,000
Total MBSA01 SPOT									0.00	0	107,000,000
Total For MBSA01									0.00	0	107,000,000
MBSA0 On 16/04/2019 Spot Bond			8.00000	104.59997	8.00000	104.57744			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			9.26000	101.82328	9.26000	101.79796			0.00	0	0
Total MBSA02 SPOT									0.00	0	0
Total For MBSA02									0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.91000	102.51065	8.91000	102.48610			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	100.50126			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	100.51986			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			9.23000	100.74775	9.23000	100.72264			0.00	0	0
Total MEFSB4 SPOT									0.00	0	0
Total For MEFSB4									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.94500	100.84436	9.94500	100.81734			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	100.88743				0.00	0	0
Total MFS1A2 SPOT										0.00	0	0
Total For MFS1A2										0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.97000	101.71814	9.97000	101.69032				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MIIL02 On 31/05/2017 Spot Bond			9.58500	101.10039	9.58500	101.07468				0.00	0	0
Total MIIL02 SPOT										0.00	0	0
Total For MIIL02										0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	101.14608				0.00	0	0
Total MMIG01 SPOT										0.00	0	0
Total For MMIG01										0.00	0	0
MMIG0 On 17/03/2026 Spot Bond			9.82000	105.10189	9.82000	104.43510				0.00	0	465,981,000
Total MMIG02 SPOT										0.00	0	465,981,000
Total For MMIG02										0.00	0	465,981,000
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	100.93164				0.00	0	0
Total MMIG03 SPOT										0.00	0	0
Total For MMIG03										0.00	0	0
MMIG0 On 12/08/2030 Spot Bond			11.81000	101.74023	11.81000	102.41564				0.00	0	0
Total MMIG04 SPOT										0.00	0	0
Total For MMIG04										0.00	0	0
MMIG0 On 12/08/2017 Spot Bond			11.13500	104.80482	11.13500	103.80025				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MQB02 On 31/05/2017 Spot Bond			9.28500	101.05487	9.28500	101.02995				0.00	0	0
Total MQB02 SPOT										0.00	0	0
Total For MQB02										0.00	0	0
MTN04 On 13/07/2017 Spot Bond			9.28500	100.78351	9.28500	100.75892				0.00	0	0
Total MTN04 SPOT										0.00	0	0
Total For MTN04										0.00	0	0
MTN06 On 22/03/2017 Spot Bond			100.00000	95.08293	100.00000	94.85654				0.00	0	0
Total MTN06U SPOT										0.00	0	0
Total For MTN06U										0.00	0	0
MTN07 On 22/03/2017 Spot Bond			100.00000	88.97049	100.00000	88.75865				0.00	0	0
Total MTN07U SPOT										0.00	0	0
Total For MTN07U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN08 On 19/04/2019 Spot Bond			100.00000	21.76419	100.00000	21.71030			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	27.33082	100.00000	27.26999			0.00	0	0
Total MTN09U SPOT									0.00	0	0
Total For MTN09U									0.00	0	0
MWA1L On 18/10/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total MWA1U SPOT									0.00	0	0
Total For MWA1U									0.00	0	0
MWAR(On 22/11/2019 Spot Bond				100.00000	0.00000	101.67266			0.00	0	0
Total MWAR01 SPOT									0.00	0	0
Total For MWAR01									0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	10.52171	100.89771	10.49602			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	10.63625	100.61875	10.61034			0.00	0	0
Total N4A302 SPOT									0.00	0	0
Total For N4A302									0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A305 SPOT									0.00	0	0
Total For N4A305									0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A308 SPOT									0.00	0	0
Total For N4A308									0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A311 SPOT									0.00	0	0
Total For N4A311									0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A405 SPOT									0.00	0	0
Total For N4A405									0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A408 SPOT									0.00	0	0
Total For N4A408									0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A411 SPOT									0.00	0	0
Total For N4A411									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
N5B23 On 20/06/2023 Spot Bond				100.00000	0.00000	100.90244				0.00	0	0
Total N5B23 SPOT										0.00	0	0
Total For N5B23										0.00	0	0
N5C23 On 20/06/2023 Spot Bond				100.00000	0.00000	100.91244				0.00	0	0
Total N5C23 SPOT										0.00	0	0
Total For N5C23										0.00	0	0
N5D23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.02136				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	110.71382				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	11.93298	100.00000	11.90343				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23L On 20/06/2023 Spot Bond			100.00000	12.75396	100.00000	12.72238				0.00	0	0
Total N5G23U SPOT										0.00	0	0
Total For N5G23U										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			10.50500	91.96856	10.50500	91.94256				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NAM02 On 29/06/2020 Spot Bond			9.77000	100.25055	9.77000	100.22428				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			10.05500	99.89021	10.05500	99.86358				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			10.56000	99.56534	10.56000	99.53749				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			9.45500	99.76790	9.45500	99.74245				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK12A On 19/03/2021 Spot Bond			9.83000	101.84455	9.83000	101.81755				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK12/ On 19/03/2021 Spot Bond			9.38000	103.34668	9.38000	103.32052				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			9.80500	103.09179	9.80500	103.06453				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK13I On 21/02/2017 Spot Bond				100.00000	0.00000	101.63111				0.00	0	0
Total NBK13B SPOT										0.00	0	0
Total For NBK13B										0.00	0	0
NBK14/ On 25/06/2021 Spot Bond			9.63000	99.73519	9.63000	99.60181				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			9.87000	99.81931	9.87000	99.79318				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	101.70488				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			10.77000	97.26177	10.77000	97.23405			37,048,800,000,000.00		3,440,000,000	860,000,000
Total NBK16A SPOT									37,048,800,000,000.00		3,440,000,000	860,000,000
Total For NBK16A									37,048,800,000,000.00		3,440,000,000	860,000,000
NBK17/ On 22/04/2026 Spot Bond			10.94000	96.95366	10.94000	96.92530				0.00	0	1,220,000,000
Total NBK17A SPOT										0.00	0	1,220,000,000
Total For NBK17A										0.00	0	1,220,000,000
NBK18/ On 01/06/2020 Spot Bond			9.60000	100.47365	9.60000	100.44777				0.00	0	0
Total NBK18A SPOT										0.00	0	0
Total For NBK18A										0.00	0	0
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	100.82593				0.00	0	0
Total NBK18B SPOT										0.00	0	0
Total For NBK18B										0.00	0	0
NBK19/ On 01/06/2022 Spot Bond			10.02000	99.94108	10.02000	99.91424				0.00	0	0
Total NBK19A SPOT										0.00	0	0
Total For NBK19A										0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	100.73077				0.00	0	0
Total NBK19B SPOT										0.00	0	0
Total For NBK19B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK19I On 26/06/2017 Spot Bond			100.00000	87.90244	100.00000	87.69264			0.00	0	0
Total NBK19B/JIBAR SPOT									0.00	0	0
Total For NBK19B/JIBAR									0.00	0	0
NBK20J On 01/06/2026 Spot Bond			10.66000	99.84565	10.66000	99.81717			0.00	0	0
Total NBK20A SPOT									0.00	0	0
Total For NBK20A									0.00	0	0
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	98.73265			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21J On 21/07/2027 Spot Bond			11.21000	96.64668	11.21000	96.61757			0.00	0	0
Total NBK21A SPOT									0.00	0	0
Total For NBK21A									0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	101.96706			0.00	0	0
Total NBK21B SPOT									0.00	0	0
Total For NBK21B									0.00	0	0
NBK22J On 19/11/2022 Spot Bond			9.46500	104.54879	9.46500	104.52208			0.00	0	0
Total NBK22A SPOT									0.00	0	0
Total For NBK22A									0.00	0	0
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	101.98285			0.00	0	0
Total NBK22B SPOT									0.00	0	0
Total For NBK22B									0.00	0	0
NBK23J On 19/11/2025 Spot Bond			10.86000	101.02673	10.86000	100.99722			0.00	0	160,000,000
Total NBK23A SPOT									0.00	0	160,000,000
Total For NBK23A									0.00	0	160,000,000
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	101.64259			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24J On 19/11/2027 Spot Bond			11.11000	100.96383	11.11000	100.93369			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	101.86745			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25J On 17/02/2023 Spot Bond			10.04500	107.44935	10.04500	107.42075			0.00	0	0
Total NBK25A SPOT									0.00	0	0
Total For NBK25A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK25I On 12/02/2025 Spot Bond				100.00000	0.00000	101.82873			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26I On 10/05/2023 Spot Bond			100.00000	13.26566	100.00000	13.23597			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	100.01725			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27I On 10/05/2026 Spot Bond			10.20000	107.98413	10.20000	107.95445			0.00	0	0
Total NBK27A SPOT									0.00	0	0
Total For NBK27A									0.00	0	0
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	101.53192			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			10.05500	104.62651	10.05500	104.59861			0.00	0	0
Total NBK28A SPOT									0.00	0	0
Total For NBK28A									0.00	0	0
NBK28I On 19/11/2020 Spot Bond				100.00000	0.00000	101.62664			0.00	0	10,000,000
Total NBK28B SPOT									0.00	0	10,000,000
Total For NBK28B									0.00	0	10,000,000
NBK29I On 31/07/2026 Spot Bond			10.56000	99.53295	10.56000	99.50481			0.00	0	170,000,000
Total NBK29A SPOT									0.00	0	170,000,000
Total For NBK29A									0.00	0	170,000,000
NBK29I On 18/02/2019 Spot Bond				100.00000	0.00000	101.66212			0.00	0	0
Total NBK29B SPOT									0.00	0	0
Total For NBK29B									0.00	0	0
NBK30I On 18/02/2021 Spot Bond				100.00000	0.00000	101.74649			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	101.78677			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	101.43797			0.00	0	0
Total NBK32B SPOT									0.00	0	0
Total For NBK32B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK33I On 10/05/2019 Spot Bond				100.00000	0.00000	102.17777			0.00	0	0
Total NBK33B SPOT									0.00	0	0
Total For NBK33B									0.00	0	0
NBK34I On 10/05/2021 Spot Bond				100.00000	0.00000	101.94354			0.00	0	0
Total NBK34B SPOT									0.00	0	0
Total For NBK34B									0.00	0	0
NBK35I On 10/05/2023 Spot Bond				100.00000	0.00000	101.98556			0.00	0	0
Total NBK35B SPOT									0.00	0	0
Total For NBK35B									0.00	0	0
NBK36I On 10/05/2026 Spot Bond				100.00000	0.00000	102.03791			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	102.09120			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	102.12783			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			9.11000	109.58066	9.11000	109.55370		5,869,876,363,000.00		644,333,300	644,333,300
Total NBK3A SPOT								5,869,876,363,000.00		644,333,300	644,333,300
Total For NBK3A								5,869,876,363,000.00		644,333,300	644,333,300
NBK3A On 09/09/2019 Spot Bond			100.00000	26.23055	100.00000	26.17185		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			11.33500	43.50832	11.33500	43.49552		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	99.87690		0.00		0	0
Total NBK40B SPOT								0.00		0	0
Total For NBK40B								0.00		0	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.18494		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	101.83757		0.00		0	0
Total NCLN74 SPOT								0.00		0	0
Total For NCLN74								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN7: On 20/09/2017 Spot Bond				100.00000	0.00000	100.91993				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	100.63584				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	99.89091				0.00	0	0
Total NCLN81 SPOT										0.00	0	0
Total For NCLN81										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	100.96235				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	9.60506	100.00000	9.58128				0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			100.00000	9.60506	100.00000	9.58128				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			10.50500	104.53613	10.50500	104.50656				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	100.95736				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			10.54000	103.46383	10.54000	103.43448				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	100.96235				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN8: On 20/03/2017 Spot Bond				100.00000	0.00000	100.88051				0.00	0	0
Total NCLN89 SPOT										0.00	0	0
Total For NCLN89										0.00	0	0
NCLN9: On 20/09/2024 Spot Bond				100.00000	0.00000	100.97025				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	100.98023				0.00	0	0
Total NCLN91 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				100.00000	0.00000	101.36442				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	100.42478				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				100.00000	0.00000	100.86749				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	100.42482				0.00	0	0
Total NCLN95 SPOT										0.00	0	0
Total For NCLN95										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	13.81514	100.00000	13.78093				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	100.02616				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	101.25513				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2024 Spot Bond			10.78000	101.73973	10.78000	102.58272				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	98.63452				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	100.27934				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2025 Spot Bond				100.00000	0.00000	100.27900				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2025 Spot Bond				100.00000	0.00000	100.69321				0.00	0	0
Total NED19 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NED19										0.00	0	0
NED20 On 01/07/2020 Spot Bond			11.52000	100.15498	11.52000	100.12400				0.00	0	1,990,000,000
Total NED20 SPOT										0.00	0	1,990,000,000
Total For NED20										0.00	0	1,990,000,000
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.43958				0.00	0	0
Total NED9 SPOT										0.00	0	0
Total For NED9										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			9.44500	111.92552	9.44500	111.89698				0.00	0	0
Total NEDH1A SPOT										0.00	0	0
Total For NEDH1A										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NEDH1B SPOT										0.00	0	0
Total For NEDH1B										0.00	0	0
NEDT1.On 21/05/2021 Spot Bond				100.00000	0.00000	105.01507				0.00	0	0
Total NEDT1A SPOT										0.00	0	0
Total For NEDT1A										0.00	0	0
NEDT1 On 26/11/2021 Spot Bond				100.00000	0.00000	102.31718				0.00	0	0
Total NEDT1B SPOT										0.00	0	0
Total For NEDT1B										0.00	0	0
NGL01 On 22/09/2021 Spot Bond				100.00000	0.00000	101.09924				0.00	0	0
Total NGL01 SPOT										0.00	0	0
Total For NGL01										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	104.88100	10.00000	104.85400				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	102.78066	13.50000	102.74357				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	101.46162				0.00	0	0
Total NHM003 SPOT										0.00	0	0
Total For NHM003										0.00	0	0
NILB11 On 31/01/2025 Spot Bond			3.01000	104.08102	3.01000	118.60720				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	204.99826	3.45000	204.94693				0.00	0	0
Total NILB12 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			3.40000	115.30811	3.40000	115.27951				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			3.57000	161.47108	3.57000	161.43012				0.00	0	0
Total NILB14 SPOT										0.00	0	0
Total For NILB14										0.00	0	0
NILB15 On 31/03/2028 Spot Bond			3.64000	160.88400	3.64000	160.36851				0.00	0	0
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			9.02000	101.04579	9.02000	101.02117				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NPL10L On 03/04/2017 Spot Bond			100.00000	86.16591	100.00000	85.96646				0.00	0	0
Total NPL10U SPOT										0.00	0	0
Total For NPL10U										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.65000	103.93001	9.65000	104.04603				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.52006				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.49351				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.86763				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	101.57955				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2017 Spot Bond				100.00000	0.00000	101.48636				0.00	0	0
Total NQ1A22 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NQ1A22									0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.85000	103.95924	9.85000	104.07377			0.00	0	0
Total NQ1B10 SPOT									0.00	0	0
Total For NQ1B10									0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.54662			0.00	0	0
Total NQ1B15 SPOT									0.00	0	0
Total For NQ1B15									0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.52893			0.00	0	0
Total NQ1B16 SPOT									0.00	0	0
Total For NQ1B16									0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				100.00000	0.00000	101.64741			0.00	0	0
Total NQ1B17 SPOT									0.00	0	0
Total For NQ1B17									0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			10.05000	103.98850	10.05000	104.10156			0.00	0	0
Total NQ1C10 SPOT									0.00	0	0
Total For NQ1C10									0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.56433			0.00	0	0
Total NQ1C15 SPOT									0.00	0	0
Total For NQ1C15									0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.57319			0.00	0	0
Total NQ1C16 SPOT									0.00	0	0
Total For NQ1C16									0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				100.00000	0.00000	101.72348			0.00	0	0
Total NQ1C17 SPOT									0.00	0	0
Total For NQ1C17									0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	101.90028			0.00	0	0
Total NQF1D5 SPOT									0.00	0	0
Total For NQF1D5									0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	101.59973			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	101.80430			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			9.10000	107.15243	9.10000	107.12623		4,550,000,000,000.00	500,000,000	500,000,000	
Total NRA018 SPOT								4,550,000,000,000.00	500,000,000	500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NRA018										4,550,000,000,000.00	500,000,000	500,000,000
NRA02: On 31/10/2022 Spot Bond			9.87000	113.20654	9.87000	113.17642				0.00	0	400,000,000
Total NRA022 SPOT										0.00	0	400,000,000
Total For NRA022										0.00	0	400,000,000
NRA02: On 31/05/2023 Spot Bond			2.65000	179.56712	2.65000	179.52605				0.00	0	9,700,000,000
Total NRA023 SPOT										0.00	0	9,700,000,000
Total For NRA023										0.00	0	9,700,000,000
NRA02: On 30/11/2028 Spot Bond			11.49000	106.76743	11.49000	106.73466				0.00	0	4,021,000,000
Total NRA028 SPOT										0.00	0	4,021,000,000
Total For NRA028										0.00	0	4,021,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	13.94563	100.00000	13.91458				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	101.09622				0.00	0	0
Total NTC16 SPOT										0.00	0	0
Total For NTC16										0.00	0	0
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	101.44503				0.00	0	0
Total NTC17 SPOT										0.00	0	0
Total For NTC17										0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	101.35167				0.00	0	0
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0
NTC19 On 27/07/2020 Spot Bond				100.00000	0.00000	99.97643				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	101.63837				0.00	0	0
Total NYT101 SPOT										0.00	0	0
Total For NYT101										0.00	0	0
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	102.00655				0.00	0	0
Total NYT102 SPOT										0.00	0	0
Total For NYT102										0.00	0	0
NYT13: On 28/05/2020 Spot Bond			100.00000	22.89133	100.00000	22.83587				0.00	0	0
Total NYT13U SPOT										0.00	0	0
Total For NYT13U										0.00	0	0
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	101.68111				0.00	0	0
Total OML02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For OML02									0.00	0	0
OML03 On 27/11/2019 Spot Bond			10.17000	99.33077	10.17000	99.30355			0.00	0	0
Total OML03 SPOT									0.00	0	0
Total For OML03									0.00	0	0
OML04 On 19/03/2025 Spot Bond				100.00000	0.00000	101.15282			0.00	500,000,000	300,000,000
Total OML04 SPOT									0.00	500,000,000	300,000,000
Total For OML04									0.00	500,000,000	300,000,000
OML05 On 19/03/2025 Spot Bond			10.35000	100.28638	10.35000	101.90312			0.00	0	1,500,000,000
Total OML05 SPOT									0.00	0	1,500,000,000
Total For OML05									0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			10.98500	101.11786	10.98500	101.08799			0.00	0	1,500,000,000
Total OML06 SPOT									0.00	0	1,500,000,000
Total For OML06									0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			11.66000	100.25961	11.66000	100.22823			0.00	0	1,160,000,000
Total OML07 SPOT									0.00	0	1,160,000,000
Total For OML07									0.00	0	1,160,000,000
OML08 On 14/09/2025 Spot Bond				100.00000	0.00000	101.44948			0.00	0	0
Total OML08 SPOT									0.00	0	0
Total For OML08									0.00	0	0
OML09 On 14/09/2022 Spot Bond			10.97500	103.72842	10.97500	103.69780			0.00	0	1,000,000,000
Total OML09 SPOT									0.00	0	1,000,000,000
Total For OML09									0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			11.66000	102.54360	11.66000	102.51150			0.00	0	940,000,000
Total OML10 SPOT									0.00	0	940,000,000
Total For OML10									0.00	0	940,000,000
PMM12 On 25/11/2020 Spot Bond			10.00000	104.88100	10.00000	104.85400			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0
Total For PMM12/JIBAR									0.00	0	0
PMM25 On 07/03/2017 Spot Bond				100.00000	0.00000	101.20830			0.00	0	0
Total PMM25 SPOT									0.00	0	0
Total For PMM25									0.00	0	0
PMM28 On 02/03/2017 Spot Bond				100.00000	0.00000	101.24946			0.00	0	0
Total PMM28 SPOT									0.00	0	0
Total For PMM28									0.00	0	0
PMM29 On 04/09/2017 Spot Bond				100.00000	0.00000	101.24871			0.00	0	0
Total PMM29 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PMM29										0.00	0	0
PMM30 On 07/09/2017 Spot Bond				100.00000	0.00000	101.20141				0.00	0	0
Total PMM30 SPOT										0.00	0	0
Total For PMM30										0.00	0	0
PMM31 On 04/05/2017 Spot Bond				100.00000	0.00000	99.74874				0.00	0	0
Total PMM31 SPOT										0.00	0	0
Total For PMM31										0.00	0	0
PMM32 On 25/05/2017 Spot Bond				100.00000	0.00000	101.40944				0.00	0	0
Total PMM32 SPOT										0.00	0	0
Total For PMM32										0.00	0	0
PPC00: On 31/12/2018 Spot Bond				100.00000	0.00000	96.39211				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	96.28152				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PPC00: On 30/06/2021 Spot Bond			10.01500	99.95064	10.01500	99.93251				0.00	0	0
Total PPC004 SPOT										0.00	0	0
Total For PPC004										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total PRE1A1 SPOT										0.00	0	0
Total For PRE1A1										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	99.92037				0.00	0	0
Total PRE1A3 SPOT										0.00	0	0
Total For PRE1A3										0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	99.97710				0.00	0	0
Total PRE1B1 SPOT										0.00	0	0
Total For PRE1B1										0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	99.97469				0.00	0	0
Total PRE1C1 SPOT										0.00	0	0
Total For PRE1C1										0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	99.97413				0.00	0	0
Total PRE1D1 SPOT										0.00	0	0
Total For PRE1D1										0.00	0	0
R186 On 21/12/2026 Spot Bond			8.67000	113.04535	8.76000	112.38443			203,315,233,231,000.00	3,368,317,789,300	428,052,943,900	
Total R186 SPOT									13,315,233,231,000.00	368,317,789,300	428,052,943,900	

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 R186									13,315,233,231,000.00	368,317,789,300	428,052,943,900
R197 On 07/12/2023 Spot Bond			2.15000	294.01353	2.15000	293.95026			33,002,500,000,000.00	15,350,000,000	26,591,290,700
Total R197 SPOT									13,002,500,000,000.00	15,350,000,000	26,591,290,700
Total For R197									13,002,500,000,000.00	15,350,000,000	26,591,290,700
R202 On 07/12/2033 Spot Bond			2.05000	245.54246	2.08000	244.52507			604,792,640,000,000.00	295,020,800,000	212,156,232,500
Total R202 SPOT									14,792,640,000,000.00	295,020,800,000	212,156,232,500
Total For R202									14,792,640,000,000.00	295,020,800,000	212,156,232,500
R2023 On 28/02/2023 Spot Bond			8.31500	100.52126	8.40500	100.08320			303,304,908,939,000.00	758,064,330,600	512,162,881,600
Total R2023 SPOT									13,304,908,939,000.00	758,064,330,600	512,162,881,600
Total For R2023									13,304,908,939,000.00	758,064,330,600	512,162,881,600
R203 On 15/09/2017 Spot Bond			7.67000	103.38901	7.72500	103.33397			060,264,200,000,000.00	1,181,260,000,000	528,980,000,000
Total R203 SPOT									10,264,200,000,000.00	181,260,000,000	528,980,000,000
Total For R203									10,264,200,000,000.00	181,260,000,000	528,980,000,000
R2030 On 31/01/2030 Spot Bond			9.18500	91.02408	9.18500	91.00187			924,948,238,743,000.00	1,189,433,667,800	814,132,400,000
Total R2030 SPOT									14,948,238,743,000.00	189,433,667,800	314,132,400,000
Total For R2030									14,948,238,743,000.00	189,433,667,800	314,132,400,000
R2032 On 31/03/2032 Spot Bond			9.32000	94.07715	9.32000	94.05361			405,685,434,940,000.00	472,713,029,500	311,168,214,600
Total R2032 SPOT									15,685,434,940,000.00	472,713,029,500	311,168,214,600
Total For R2032									15,685,434,940,000.00	472,713,029,500	311,168,214,600
R2035 On 28/02/2035 Spot Bond			9.43000	98.86409	9.43000	98.83892			452,761,255,124,000.00	1,002,413,706,800	491,546,261,600
Total R2035 SPOT									12,761,255,124,000.00	1,002,413,706,800	491,546,261,600
Total For R2035									12,761,255,124,000.00	1,002,413,706,800	491,546,261,600
R2037 On 31/01/2037 Spot Bond			9.48500	91.15067	9.48500	91.12772			228,235,885,417,500.00	972,929,455,500	684,042,088,100
Total R2037 SPOT									18,235,885,417,500.00	972,929,455,500	684,042,088,100
Total For R2037									18,235,885,417,500.00	972,929,455,500	684,042,088,100
R204 On 21/12/2018 Spot Bond			7.73500	101.26061	7.81000	101.10884			848,600,282,885,000.00	1,273,251,491,000	505,337,865,800
Total R204 SPOT									18,600,282,885,000.00	273,251,491,000	505,337,865,800
Total For R204									18,600,282,885,000.00	273,251,491,000	505,337,865,800
R2040 On 31/01/2040 Spot Bond			9.50500	95.21859	9.50500	95.19456			956,602,400,057,500.00	521,473,161,500	325,452,647,900
Total R2040 SPOT									16,602,400,057,500.00	521,473,161,500	325,452,647,900
Total For R2040									16,602,400,057,500.00	521,473,161,500	325,452,647,900
R2044 On 31/01/2044 Spot Bond			9.51000	92.56531	9.51000	92.54195			227,545,331,911,000.00	234,231,896,100	376,581,900,000
Total R2044 SPOT									27,545,331,911,000.00	234,231,896,100	376,581,900,000
Total For R2044									27,545,331,911,000.00	234,231,896,100	376,581,900,000
R2048 On 28/02/2048 Spot Bond			9.50500	96.08631	9.50500	96.06167			232,914,312,821,500.00	1,497,413,394,300	1,332,986,186,100
Total R2048 SPOT									12,914,312,821,500.00	497,413,394,300	332,986,186,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2048									12,914,312,821,500.00	497,413,394,300	332,986,186,100
R207 On 15/01/2020 Spot Bond			7.88000	98.59779	7.97000	98.34518			941,267,933,016,000.00	1,769,196,438,200	606,077,473,600
Total R207 SPOT									11,267,933,016,000.00	769,196,438,200	506,077,473,600
Total For R207									11,267,933,016,000.00	769,196,438,200	506,077,473,600
R208 On 31/03/2021 Spot Bond			8.03000	97.72792	8.12000	97.40178			006,583,346,089,000.00	1,246,149,856,300	859,476,816,100
Total R208 SPOT									16,583,346,089,000.00	246,149,856,300	359,476,816,100
Total For R208									16,583,346,089,000.00	246,149,856,300	359,476,816,100
R209 On 31/03/2036 Spot Bond			9.30000	74.97121	9.39000	74.32524			699,100,073,310,000.00	1,688,075,276,700	1,031,193,900,000
Total R209 SPOT									19,100,073,310,000.00	688,075,276,700	1,031,193,900,000
Total For R209									19,100,073,310,000.00	688,075,276,700	1,031,193,900,000
R210 On 31/03/2028 Spot Bond			2.05000	186.64900	2.08000	186.07057			36,620,790,000,000.00	17,863,800,000	130,138,300,000
Total R210 SPOT									16,620,790,000,000.00	17,863,800,000	130,138,300,000
Total For R210									16,620,790,000,000.00	17,863,800,000	130,138,300,000
R211 On 31/01/2017 Spot Bond			4.00000	141.85377	4.00000	141.81604			0.00	0	1,400,000,000
Total R211 SPOT									0.00	0	1,400,000,000
Total For R211									0.00	0	1,400,000,000
R212 On 31/01/2022 Spot Bond			2.10000	145.92237	2.10000	145.89125			502,753,860,000,000.00	239,406,600,000	126,318,300,000
Total R212 SPOT									12,753,860,000,000.00	239,406,600,000	126,318,300,000
Total For R212									12,753,860,000,000.00	239,406,600,000	126,318,300,000
R213 On 28/02/2031 Spot Bond			9.12500	86.20694	9.21500	85.56705			538,480,373,975,000.00	935,723,876,600	771,542,510,800
Total R213 SPOT									18,480,373,975,000.00	935,723,876,600	771,542,510,800
Total For R213									18,480,373,975,000.00	935,723,876,600	771,542,510,800
R214 On 28/02/2041 Spot Bond			9.45500	74.78737	9.45500	74.76830			487,149,911,280,000.00	791,872,016,000	785,966,415,500
Total R214 SPOT									37,149,911,280,000.00	791,872,016,000	785,966,415,500
Total For R214									37,149,911,280,000.00	791,872,016,000	785,966,415,500
R337C On 21/06/2020 Spot Bond			8.54000	75.26206	8.54000	75.24478			0.00	0	0
Total R337C SPOT									0.00	0	0
Total For R337C									0.00	0	0
R347C On 21/06/2025 Spot Bond			9.05000	47.55152	9.05000	47.53996			0.00	0	0
Total R347C SPOT									0.00	0	0
Total For R347C									0.00	0	0
RCG01 On 24/10/2019 Spot Bond				100.00000	0.00000	100.04599			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	100.04242			0.00	0	0
Total RCG01C SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RCG01C										0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	101.38119				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	101.74006				0.00	0	0
Total RCSB07 SPOT										0.00	0	0
Total For RCSB07										0.00	0	0
RCSB1 On 30/04/2017 Spot Bond			100.00000	98.92473	100.00000	98.65952				0.00	0	0
Total RCSB1U SPOT										0.00	0	0
Total For RCSB1U										0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	80.53691	100.00000	80.35714				0.00	0	0
Total RCSB2U SPOT										0.00	0	0
Total For RCSB2U										0.00	0	0
RCSB3 On 17/03/2017 Spot Bond			100.00000	90.19754	100.00000	89.98020				0.00	0	0
Total RCSB3U SPOT										0.00	0	0
Total For RCSB3U										0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	41.29658	100.00000	41.19432				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	64.20892	100.00000	64.04333				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	11.23777	100.00000	11.22201				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	42.82885	100.00000	42.71840				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	29.64485	100.00000	29.56840				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	16.49204	100.00000	16.44952				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	101.11937				0.00	0	0
Total RDFB02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDFB02										0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.86158				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	101.50156				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond				100.00000	0.00000	101.68088				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	23.48594	100.00000	23.42778				0.00	0	0
Total RDFB06/JIBAR SPOT										0.00	0	0
Total For RDFB06/JIBAR										0.00	0	0
RDFB0 On 30/09/2019 Spot Bond				100.00000	0.00000	100.91045				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	100.58036				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	101.40155				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFC3 On 23/03/2017 Spot Bond				100.00000	0.00000	100.81164				0.00	0	0
Total RDFC30 SPOT										0.00	0	0
Total For RDFC30										0.00	0	0
RDFC3 On 02/06/2017 Spot Bond				100.00000	0.00000	101.29715				0.00	0	0
Total RDFC33 SPOT										0.00	0	0
Total For RDFC33										0.00	0	0
RDFC3 On 07/07/2017 Spot Bond				100.00000	0.00000	99.97839				0.00	0	0
Total RDFC34 SPOT										0.00	0	0
Total For RDFC34										0.00	0	0
RDFC3 On 05/10/2017 Spot Bond				100.00000	0.00000	100.49431				0.00	0	0
Total RDFC35 SPOT										0.00	0	0
Total For RDFC35										0.00	0	0
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	101.66822				0.00	0	0
Total REB01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For REB01										0.00	0	0
REB01 On 21/05/2018 Spot Bond			100.00000	45.78736	100.00000	45.67643				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	101.70743				0.00	0	0
Total REB02 SPOT										0.00	0	0
Total For REB02										0.00	0	0
REBC0 On 19/05/2017 Spot Bond				100.00000	0.00000	101.48880				0.00	0	0
Total REBC04 SPOT										0.00	0	0
Total For REBC04										0.00	0	0
RED10 On 13/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total RED101 SPOT										0.00	0	0
Total For RED101										0.00	0	0
RED20 On 05/07/2018 Spot Bond				100.00000	0.00000	100.68928				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	100.72574				0.00	0	0
Total RED202 SPOT										0.00	0	0
Total For RED202										0.00	0	0
RED20: On 05/04/2019 Spot Bond				100.00000	0.00000	100.86882				0.00	0	0
Total RED203 SPOT										0.00	0	0
Total For RED203										0.00	0	0
RED30 On 16/09/2021 Spot Bond				100.00000	0.00000	102.30427				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RES01 On 02/03/2018 Spot Bond			100.00000	43.51935	100.00000	43.41159				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES02 On 02/03/2019 Spot Bond			100.00000	23.03063	100.00000	22.97360				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03 On 02/03/2020 Spot Bond			100.00000	14.67692	100.00000	14.64057				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04 On 02/03/2021 Spot Bond			100.00000	11.34717	100.00000	11.31907				0.00	0	0
Total RES04U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RES04U										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	102.07217				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	101.99505				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	101.26237				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	100.23293				0.00	0	779,000,000
Total RES32 SPOT										0.00	0	779,000,000
Total For RES32										0.00	0	779,000,000
RES34 On 25/08/2019 Spot Bond				100.00000	0.00000	101.56555				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	101.58578				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	100.01482				0.00	0	0
Total RES36 SPOT										0.00	0	0
Total For RES36										0.00	0	0
RES37 On 12/07/2017 Spot Bond				100.00000	0.00000	100.32093				0.00	0	0
Total RES37 SPOT										0.00	0	0
Total For RES37										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	98.70391				0.00	0	0
Total RP005 SPOT										0.00	0	0
Total For RP005										0.00	0	0
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	77.31996				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	107.38117	12.35000	107.34621				0.00	0	0
Total RP018 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RP018										0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	20.87114	100.00000	20.82058				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RPP011 On 31/08/2018 Spot Bond			100.00000	24.21492	100.00000	24.15496				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	18.12045	100.00000	18.09825				0.00	0	0
Total RPP08U SPOT										0.00	0	0
Total For RPP08U										0.00	0	0
RPS001 On 16/11/2022 Spot Bond				100.00000	0.00000	103.34236				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	45.37529				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			9.54500	104.10677	9.54500	104.08010				0.00	0	150,000,000
Total RW21 SPOT										0.00	0	150,000,000
Total For RW21										0.00	0	150,000,000
RW23 On 10/12/2023 Spot Bond			10.08500	98.43069	10.08500	98.40410				0.00	0	0
Total RW23 SPOT										0.00	0	0
Total For RW23										0.00	0	0
RW28 On 10/12/2028 Spot Bond			10.92500	96.86167	10.92500	96.83336				0.00	0	120,000,000
Total RW28 SPOT										0.00	0	120,000,000
Total For RW28										0.00	0	120,000,000
S1324L On 30/01/2017 Spot Bond			100.00000	99.18478	100.00000	98.91599				0.00	0	0
Total S1324U SPOT										0.00	0	0
Total For S1324U										0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	104.88100	10.00000	104.85400				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			8.79500	102.17906	8.79500	102.15490				0.00	0	0
Total SBK14 SPOT										0.00	0	0
Total For SBK14										0.00	0	0
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SBK15 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBK15									0.00	0	0
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	100.62637			0.00	0	0
Total SBK16 SPOT									0.00	0	0
Total For SBK16									0.00	0	0
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	98.26545			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	98.35932			0.00	0	0
Total SBK18 SPOT									0.00	0	0
Total For SBK18									0.00	0	0
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.04897			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2024 Spot Bond				100.00000	0.00000	102.62135			0.00	0	0
Total SBK20 SPOT									0.00	0	0
Total For SBK20									0.00	0	0
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	99.63679			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2025 Spot Bond				100.00000	0.00000	101.90480			0.00	0	10,000,000
Total SBK22 SPOT									0.00	0	10,000,000
Total For SBK22									0.00	0	10,000,000
SBK23 On 28/05/2022 Spot Bond			12.00500	100.16229	12.00500	100.13004			0.00	0	1,845,000,000
Total SBK23 SPOT									0.00	0	1,845,000,000
Total For SBK23									0.00	0	1,845,000,000
SBK24 On 19/10/2025 Spot Bond				100.00000	0.00000	99.72731			0.00	0	0
Total SBK24 SPOT									0.00	0	0
Total For SBK24									0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	11.02777	100.00000	11.00046			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2026 Spot Bond				100.00000	0.00000	100.36206			0.00	0	0
Total SBK25 SPOT									0.00	0	0
Total For SBK25									0.00	0	0
SBK26 On 25/04/2021 Spot Bond			11.86000	104.39064	11.86000	104.35760			0.00	0	0
Total SBK26 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBK26										0.00	0	0
SBK9 On 10/04/2018 Spot Bond			9.31000	101.48082	9.31000	101.45546				0.00	0	2,760,000,000
Total SBK9 SPOT										0.00	0	2,760,000,000
Total For SBK9										0.00	0	2,760,000,000
SBN33 On 15/09/2017 Spot Bond			9.12500	102.51208	9.12500	102.48681				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	101.18899				0.00	0	0
Total SBN45 SPOT										0.00	0	0
Total For SBN45										0.00	0	0
SBS13 On 22/09/2017 Spot Bond			8.23500	103.51569	8.23500	103.49262				0.00	0	0
Total SBS13 SPOT										0.00	0	0
Total For SBS13										0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.32374				0.00	0	0
Total SBS16 SPOT										0.00	0	0
Total For SBS16										0.00	0	0
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	101.83527				0.00	0	0
Total SBS18 SPOT										0.00	0	0
Total For SBS18										0.00	0	0
SBS19 On 23/06/2021 Spot Bond			9.55500	103.16511	9.55500	103.13866				0.00	0	0
Total SBS19 SPOT										0.00	0	0
Total For SBS19										0.00	0	0
SBS20 On 15/05/2026 Spot Bond			10.28000	100.63994	10.28000	100.61208				0.00	0	0
Total SBS20 SPOT										0.00	0	0
Total For SBS20										0.00	0	0
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	102.98698				0.00	0	0
Total SBS21 SPOT										0.00	0	0
Total For SBS21										0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	101.61536				0.00	0	0
Total SBS23 SPOT										0.00	0	0
Total For SBS23										0.00	0	0
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	102.14251				0.00	0	0
Total SBS24 SPOT										0.00	0	0
Total For SBS24										0.00	0	0
SBS25 On 24/05/2019 Spot Bond			8.66000	101.98025	8.66000	101.95637				0.00	0	450,000,000
Total SBS25 SPOT										0.00	0	450,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS25										0.00	0	450,000,000
SBS26l On 28/02/2017 Spot Bond			100.00000	91.93955	100.00000	91.70854				0.00	0	0
Total SBS26U SPOT										0.00	0	0
Total For SBS26U										0.00	0	0
SBS27 On 20/02/2024 Spot Bond			10.30500	103.52659	10.30500	103.49832				0.00	0	0
Total SBS27 SPOT										0.00	0	0
Total For SBS27										0.00	0	0
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.04856				0.00	0	0
Total SBS28 SPOT										0.00	0	0
Total For SBS28										0.00	0	0
SBS29 On 12/06/2019 Spot Bond			8.67000	101.12293	8.67000	101.09935				0.00	0	0
Total SBS29 SPOT										0.00	0	0
Total For SBS29										0.00	0	0
SBS3 On 25/05/2026 Spot Bond			10.47000	88.09285	10.47000	88.06802				0.00	0	0
Total SBS3 SPOT										0.00	0	0
Total For SBS3										0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	100.69066				0.00	0	200,000,000
Total SBS30 SPOT										0.00	0	200,000,000
Total For SBS30										0.00	0	200,000,000
SBS31 On 27/06/2027 Spot Bond			10.45000	97.06157	10.45000	97.03441				0.00	0	0
Total SBS31 SPOT										0.00	0	0
Total For SBS31										0.00	0	0
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	101.10765				0.00	0	0
Total SBS32 SPOT										0.00	0	0
Total For SBS32										0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	100.91592				0.00	0	0
Total SBS33 SPOT										0.00	0	0
Total For SBS33										0.00	0	0
SBS34 On 19/09/2024 Spot Bond			10.56000	101.22893	10.56000	101.20016				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	100.12300				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	99.91032				0.00	0	0
Total SBS36 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS36										0.00	0	0
SBS37 On 29/01/2020 Spot Bond			8.84000	97.71750	8.84000	97.69453				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			10.10000	94.49573	10.10000	94.47044				0.00	0	0
Total SBS38 SPOT										0.00	0	0
Total For SBS38										0.00	0	0
SBS39 On 29/01/2030 Spot Bond			10.63500	93.51109	10.63500	93.48477				0.00	0	0
Total SBS39 SPOT										0.00	0	0
Total For SBS39										0.00	0	0
SBS4 On 16/11/2021 Spot Bond			9.89000	96.84788	9.89000	96.82206				0.00	0	620,000,000
Total SBS4 SPOT										0.00	0	620,000,000
Total For SBS4										0.00	0	620,000,000
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	102.04958				0.00	0	0
Total SBS40 SPOT										0.00	0	0
Total For SBS40										0.00	0	0
SBS41 On 12/11/2022 Spot Bond			9.47500	104.27861	9.47500	104.25194				0.00	0	0
Total SBS41 SPOT										0.00	0	0
Total For SBS41										0.00	0	0
SBS42 On 12/11/2025 Spot Bond			10.14000	105.06581	10.14000	105.03711				0.00	0	0
Total SBS42 SPOT										0.00	0	0
Total For SBS42										0.00	0	0
SBS43 On 12/11/2027 Spot Bond			10.37000	105.12008	10.37000	105.09073				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	101.92951				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	102.26348				0.00	0	0
Total SBS45 SPOT										0.00	0	0
Total For SBS45										0.00	0	0
SBS46 On 15/02/2023 Spot Bond			9.51500	109.89570	9.51500	109.86795				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	102.33346				0.00	0	0
Total SBS47 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS47									0.00	0	0
SBS11 On 07/12/2023 Spot Bond			3.45000	113.19367	3.45000	272.65973		25,782,540,000,000.00	7,473,200,000	1,868,300,000	
Total SBSI11 SPOT								15,782,540,000,000.00	7,473,200,000	1,868,300,000	
Total For SBSI11								15,782,540,000,000.00	7,473,200,000	1,868,300,000	
SBS12 On 31/01/2017 Spot Bond			4.95000	140.49059	4.95000	141.79759		0.00	0	0	
Total SBSI12 SPOT								0.00	0	0	
Total For SBSI12								0.00	0	0	
SBS12 On 31/01/2017 Spot Bond			100.00000	139.04305	100.00000	138.64556		0.00	0	0	
SBS12 On 31/01/2017 Spot Bond			100.00000	139.04305	100.00000	138.64556		0.00	0	0	
Total SBSI12/R211 SPOT								0.00	0	0	
Total For SBSI12/R211								0.00	0	0	
SBS14 On 07/12/2033 Spot Bond			3.63000	201.25953	3.63000	200.34615		402,930,000,000.00	111,000,000	111,000,000	
Total SBSI14 SPOT								402,930,000,000.00	111,000,000	111,000,000	
Total For SBSI14								402,930,000,000.00	111,000,000	111,000,000	
SCM10 On 15/09/2017 Spot Bond			100.00000	61.98366	100.00000	61.83017		0.00	0	0	
Total SCM10U SPOT								0.00	0	0	
Total For SCM10U								0.00	0	0	
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000		0.00	0	0	
Total SF2A2U SPOT								0.00	0	0	
Total For SF2A2U								0.00	0	0	
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000		0.00	0	0	
Total SF2BU SPOT								0.00	0	0	
Total For SF2BU								0.00	0	0	
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000		0.00	0	0	
Total SF2CU SPOT								0.00	0	0	
Total For SF2CU								0.00	0	0	
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000		0.00	0	0	
Total SF2DU SPOT								0.00	0	0	
Total For SF2DU								0.00	0	0	
SGI004 On 20/01/2021 Spot Bond				100.00000	0.00000	100.56717		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	100.56729		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				183.95860	0.00000	82.63494		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHI05 On 31/01/2017 Spot Bond			5.65000	126.43367	5.65000	141.78402			0.00	0	0
Total SHI05 SPOT									0.00	0	0
Total For SHI05									0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	102.05055	6.50000	102.03260			0.00	0	0
Total SHPCBU SPOT									0.00	0	0
Total For SHPCBU									0.00	0	0
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	101.17340			0.00	0	0
Total SHS04 SPOT									0.00	0	0
Total For SHS04									0.00	0	0
SHS05 On 29/06/2017 Spot Bond			8.99500	100.58253	8.99500	100.55864			0.00	0	0
Total SHS05 SPOT									0.00	0	0
Total For SHS05									0.00	0	0
SHS05/ On 29/06/2017 Spot Bond			8.75000	100.68218	8.75000	100.65889			0.00	0	0
Total SHS05/R203 SPOT									0.00	0	0
Total For SHS05/R203									0.00	0	0
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	101.81899			0.00	0	4,500,000
Total SHS06 SPOT									0.00	0	4,500,000
Total For SHS06									0.00	0	4,500,000
SHS11L On 25/11/2020 Spot Bond			10.00000	104.88100	10.00000	104.85400			0.00	0	0
Total SHS11U/JIBAR SPOT									0.00	0	0
Total For SHS11U/JIBAR									0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	100.94781			0.00	0	0
Total SHS14 SPOT									0.00	0	0
Total For SHS14									0.00	0	0
SHS19 On 10/09/2017 Spot Bond			9.32500	104.36940	9.32500	104.34313			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	102.05086			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	100.70340			0.00	0	0
Total SHS23 SPOT									0.00	0	0
Total For SHS23									0.00	0	0
SHS24 On 29/06/2020 Spot Bond				100.00000	0.00000	100.72593			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SHS24 SPOT									0.00	0	0
Total For SHS24									0.00	0	0
SHS25 On 29/06/2020 Spot Bond			10.02000	100.22818	10.02000	100.20126			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	100.72593			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	100.72252			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	31.43270	100.00000	31.35487			0.00	0	0
Total SHS29U SPOT									0.00	0	0
Total For SHS29U									0.00	0	0
SLI3 On 15/08/2018 Spot Bond			9.31000	103.02882	9.31000	103.00334		4,282,600,000,000.00	460,000,000	256,271,100	
Total SLI3 SPOT								4,282,600,000,000.00	460,000,000	256,271,100	
Total For SLI3								4,282,600,000,000.00	460,000,000	256,271,100	
SLI4 On 15/08/2021 Spot Bond				100.00000	0.00000	101.90015			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	101.80810			0.00	0	0
Total SLRA1 SPOT									0.00	0	0
Total For SLRA1									0.00	0	0
SLRA2 On 15/11/2021 Spot Bond				100.00000	0.00000	101.85698			0.00	0	0
Total SLRA2 SPOT									0.00	0	0
Total For SLRA2									0.00	0	0
SLRB1 On 15/08/2019 Spot Bond				100.00000	0.00000	101.88663			0.00	0	0
Total SLRB1 SPOT									0.00	0	0
Total For SLRB1									0.00	0	0
SLRB2 On 15/11/2021 Spot Bond				100.00000	0.00000	101.90603			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	102.04561			0.00	0	0
Total SLRC1 SPOT									0.00	0	0
Total For SLRC1									0.00	0	0
SLRC2 On 15/09/2019 Spot Bond				100.00000	0.00000	102.08648			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SNT01 On 15/09/2017 Spot Bond			8.92500	102.63180	8.92500	102.60705				0.00	0	3,770,000,000
Total SNT01 SPOT										0.00	0	3,770,000,000
Total For SNT01										0.00	0	3,770,000,000
SNT02 On 12/04/2021 Spot Bond				100.00000	0.00000	100.38238				0.00	600,000,000	300,000,000
Total SNT02 SPOT										0.00	600,000,000	300,000,000
Total For SNT02										0.00	600,000,000	300,000,000
SNT03 On 12/04/2023 Spot Bond			11.10500	51.13363	11.10500	106.31597				0.00	0	1,580,000,000
Total SNT03 SPOT										0.00	0	1,580,000,000
Total For SNT03										0.00	0	1,580,000,000
SPDA1 On 21/08/2021 Spot Bond				100.00000	0.00000	101.66937				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	101.71817				0.00	0	0
Total SPDA4 SPOT										0.00	0	0
Total For SPDA4										0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	101.57256				0.00	0	0
Total SPDA5 SPOT										0.00	0	0
Total For SPDA5										0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	101.60850				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	101.60811				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	101.65631				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	101.64086				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	101.28406				0.00	0	0
Total SPG002 SPOT										0.00	0	0
Total For SPG002										0.00	0	0
SPG00 On 31/10/2019 Spot Bond				100.00000	0.00000	99.87639				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.53193			0.00	0	0
Total SSA05 SPOT									0.00	0	0
Total For SSA05									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.90000	97.29102	9.90000	97.26519		5,940,000,000,000.00	600,000,000	300,000,000	
Total SSA06 SPOT								5,940,000,000,000.00	600,000,000	300,000,000	
Total For SSA06								5,940,000,000,000.00	600,000,000	300,000,000	
SSN001 On 01/03/2017 Spot Bond				100.00000	0.00000	101.44971			0.00	0	0
Total SSN001 SPOT									0.00	0	0
Total For SSN001									0.00	0	0
SSN002 On 26/03/2017 Spot Bond				100.00000	0.00000	100.76822			0.00	0	0
Total SSN002 SPOT									0.00	0	0
Total For SSN002									0.00	0	0
SSN003 On 25/04/2017 Spot Bond				100.00000	0.00000	100.02379			0.00	0	0
Total SSN003 SPOT									0.00	0	0
Total For SSN003									0.00	0	0
SSN004 On 31/03/2021 Spot Bond			9.69000	92.29032	9.69000	92.26634			0.00	0	0
Total SSN004 SPOT									0.00	0	0
Total For SSN004									0.00	0	0
SSN005 On 31/03/2021 Spot Bond			9.69000	92.29032	9.69000	92.26634			0.00	0	0
Total SSN005 SPOT									0.00	0	0
Total For SSN005									0.00	0	0
SSN007 On 15/01/2020 Spot Bond			9.39000	94.80358	9.39000	94.77954			0.00	0	0
Total SSN007 SPOT									0.00	0	0
Total For SSN007									0.00	0	0
SSN008 On 18/06/2017 Spot Bond				100.00000	0.00000	100.97764			0.00	0	0
Total SSN008 SPOT									0.00	0	0
Total For SSN008									0.00	0	0
SSN009 On 15/09/2017 Spot Bond			8.60500	102.82390	8.60500	102.79997			0.00	0	0
Total SSN009 SPOT									0.00	0	0
Total For SSN009									0.00	0	0
SSN011 On 31/01/2025 Spot Bond			3.00000	118.27105	3.00000	118.69392			0.00	0	0
Total SSN011 SPOT									0.00	0	0
Total For SSN011									0.00	0	0
SSN012 On 21/12/2018 Spot Bond			9.61500	98.05536	9.61500	98.03007			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN012 On 26/08/2018 Spot Bond			8.50000	101.33242	8.50000	101.40397				0.00	0	0
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN015 On 21/12/2026 Spot Bond			10.78000	99.36642	10.78000	99.33777				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN017 On 28/02/2031 Spot Bond			11.08500	74.07603	11.08500	74.05397				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN021 On 21/01/2019 Spot Bond				100.00000	0.00000	100.01443				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN024 On 16/01/2019 Spot Bond				100.00000	0.00000	100.24143				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN026 On 25/09/2019 Spot Bond				100.00000	0.00000	100.75650				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN027 On 16/10/2019 Spot Bond				100.00000	0.00000	94.92701				0.00	0	0
Total SSN028 SPOT										0.00	0	0
Total For SSN028										0.00	0	0
SSN028 On 07/12/2023 Spot Bond				100.00000	0.00000	101.46548				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN029 On 24/05/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN030 SPOT										0.00	0	0
Total For SSN030										0.00	0	0
SSN030 On 17/03/2020 Spot Bond				100.00000	0.00000	100.96196				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN033 On 02/06/2020 Spot Bond				100.00000	0.00000	101.42398				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN034 On 17/11/2020 Spot Bond				100.00000	0.00000	101.80984				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN035 On 18/12/2020 Spot Bond				100.00000	0.00000	103.98694				0.00	0	0
Total SSN036 SPOT										0.00	0	0
Total For SSN036										0.00	0	0
SSN036 On 01/06/2021 Spot Bond				100.00000	0.00000	101.53002				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN037 On 26/01/2021 Spot Bond			9.55000	100.02577	9.55000	100.00000				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN038 On 16/08/2019 Spot Bond				100.00000	0.00000	101.70008				0.00	0	0
Total SSN039 SPOT										0.00	0	0
Total For SSN039										0.00	0	0
SSN039 On 11/10/2023 Spot Bond				100.00000	0.00000	100.33231				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN040 On 13/10/2023 Spot Bond			9.80500	102.77553	9.80500	102.74850				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN041 On 03/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN042 SPOT										0.00	0	0
Total For SSN042										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.71000	98.81896	9.71000	98.79322				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/02/2048 Spot Bond				100.00000	0.00000	101.59951				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A10 On 21/02/2048 Spot Bond				100.00000	0.00000	101.66242				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A11 On 21/02/2048 Spot Bond			9.62000	95.82560	9.62000	102.54806				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T12A12 On 21/02/2048 Spot Bond				100.00000	0.00000	101.61168				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.67772				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A12 On 21/08/2020 Spot Bond			9.52000	107.41744	9.52000	107.16436				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	101.54917				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	101.61168				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	101.67415				0.00	0	0
Total T13A15 SPOT										0.00	0	0
Total For T13A15										0.00	0	0
T13A16 On 21/08/2020 Spot Bond			9.62000	106.48326	9.62000	106.45608				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A18 On 25/08/2018 Spot Bond				100.00000	0.00000	101.63547				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	101.68031				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			9.57000	101.67480	9.57000	104.67209				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	101.29703				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	100.84030				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	100.48495				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS13€ On 06/07/2018 Spot Bond				100.00000	0.00000	100.48490				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS13€ On 06/07/2020 Spot Bond				100.00000	0.00000	100.49506				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS13€ On 28/04/2017 Spot Bond				100.00000	0.00000	99.91470				0.00	0	0
Total TFS138 SPOT										0.00	0	0
Total For TFS138										0.00	0	0
TFS13€ On 27/05/2019 Spot Bond				100.00000	0.00000	101.43805				0.00	0	2,489,583,400
Total TFS139 SPOT										0.00	0	2,489,583,400
Total For TFS139										0.00	0	2,489,583,400
TFS141 On 28/10/2019 Spot Bond				100.00000	0.00000	99.91096				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142 On 28/10/2021 Spot Bond				100.00000	0.00000	99.90772				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS14€ On 17/11/2017 Spot Bond				100.00000	0.00000	101.58831				0.00	0	0
Total TFS143 SPOT										0.00	0	0
Total For TFS143										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.42895				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.83000	100.21723	7.83000	100.19651				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	100.30795				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A5 On 18/07/2017 Spot Bond			7.39000	96.63478	7.39000	100.18583				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A6 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
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.19761				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A8 On 18/07/2017 Spot Bond			7.16000	96.73610	7.16000	100.18024				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10A9 On 18/10/2038 Spot Bond				100.00000	0.00000	100.20817				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B1 On 18/07/2017 Spot Bond				100.00000	0.00000	100.20731				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10B2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.22797				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C1 On 18/07/2017 Spot Bond				100.00000	0.00000	100.22517				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10C2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.30941				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D1 On 18/07/2017 Spot Bond				100.00000	0.00000	100.29979				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.19200				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.19889				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A2 On 18/07/2018 Spot Bond			8.73000	100.21267	8.73000	100.18901				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.05441				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	100.19760				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond			9.81000	85.35958	9.81000	98.01110				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A6 On 18/07/2041 Spot Bond				100.00000	0.00000	99.97095				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	100.19760				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	100.20859				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.20622				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.20536				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.22752				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.22666				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.21914				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.29441				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.29526				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.29099				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2048 Spot Bond				100.00000	0.00000	101.58154				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond				100.00000	0.00000	101.62648				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			9.57000	99.78417	9.57000	103.03120				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				100.00000	0.00000	101.59951				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A5 On 21/02/2048 Spot Bond				100.00000	0.00000	101.66242				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			9.48000	101.57926	9.48000	101.55370				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				100.00000	0.00000	101.59053				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond				100.00000	0.00000	101.66242				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A9 On 21/02/2048 Spot Bond			9.59000	90.95870	9.59000	100.69971				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B On 21/08/2019 Spot Bond				100.00000	0.00000	101.74328				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B On 21/02/2048 Spot Bond				100.00000	0.00000	101.74328				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B On 21/08/2019 Spot Bond				100.00000	0.00000	101.74328				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B On 21/02/2048 Spot Bond				100.00000	0.00000	101.74328				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C On 21/08/2019 Spot Bond				100.00000	0.00000	101.88698				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C On 21/08/2019 Spot Bond				100.00000	0.00000	101.88698				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C On 21/08/2019 Spot Bond				100.00000	0.00000	101.88698				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C On 21/02/2048 Spot Bond				100.00000	0.00000	101.88518				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.00000	0.00000	102.46995				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D On 21/02/2048 Spot Bond				100.00000	0.00000	102.46995				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	102.59813				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D On 21/02/2048 Spot Bond				100.00000	0.00000	102.45920				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.55817				0.00	0	427,000,000
Total TH13A1 SPOT										0.00	0	427,000,000
Total For TH13A1										0.00	0	427,000,000
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	101.59772				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A On 21/08/2050 Spot Bond				100.00000	0.00000	101.66234				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A On 21/08/2020 Spot Bond			9.72000	102.83165	9.72000	102.80513				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	101.55997				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	101.81720				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	101.16129				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			9.61000	100.64176	9.61000	104.18010				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	101.54917				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	101.74318				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	101.74498				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	101.77226				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.73660				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B4 On 25/07/2020 Spot Bond				100.00000	0.00000	101.73779				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C On 21/08/2020 Spot Bond				100.00000	0.00000	101.86888				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond				100.00000	0.00000	101.88324				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C2 On 21/08/2020 Spot Bond				100.00000	0.00000	101.86138				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C3 On 21/08/2020 Spot Bond				100.00000	0.00000	101.89702				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C4 On 21/08/2020 Spot Bond				100.00000	0.00000	101.96761				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D On 21/08/2020 Spot Bond				100.00000	0.00000	102.46068				0.00	0	0
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	102.46068				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	102.48348				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	102.45687				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	102.49650				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A On 21/11/2017 Spot Bond				100.00000	0.00000	101.58779				0.00	0	0
Total TH14A1 SPOT										0.00	0	0
Total For TH14A1										0.00	0	0
TH14A On 21/11/2019 Spot Bond				100.00000	0.00000	101.73072				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A On 21/11/2021 Spot Bond				100.00000	0.00000	101.78580				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A On 21/11/2021 Spot Bond			9.66000	103.49654	9.66000	103.46957				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14B On 21/11/2021 Spot Bond				100.00000	0.00000	101.90191				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14C On 21/11/2021 Spot Bond				100.00000	0.00000	101.99705				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14D On 21/11/2021 Spot Bond				100.00000	0.00000	102.56714				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH9A11 On 18/07/2039 Spot Bond				100.00000	0.00000	100.19135				0.00	0	0
Total TH9A11 SPOT										0.00	0	0
Total For TH9A11										0.00	0	0
TH9A1 On 18/07/2039 Spot Bond				100.00000	0.00000	100.64085				0.00	0	0
Total TH9A12 SPOT										0.00	0	0
Total For TH9A12										0.00	0	0
THE8A On 18/04/2036 Spot Bond			101.06155	5.90120	101.06155	5.88645				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total THE8A3 SPOT									0.00	0	0
Total For THE8A3									0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8B1 SPOT									0.00	0	0
Total For THE8B1									0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8C1 SPOT									0.00	0	0
Total For THE8C1									0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8D1 SPOT									0.00	0	0
Total For THE8D1									0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE9A6 SPOT									0.00	0	0
Total For THE9A6									0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE9A7 SPOT									0.00	0	0
Total For THE9A7									0.00	0	0
THE9B On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE9B2 SPOT									0.00	0	0
Total For THE9B2									0.00	0	0
THE9B On 18/07/2039 Spot Bond				100.00000	0.00000	100.21397			0.00	0	0
Total THE9B4 SPOT									0.00	0	0
Total For THE9B4									0.00	0	0
THE9C On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE9C2 SPOT									0.00	0	0
Total For THE9C2									0.00	0	0
THE9C On 18/07/2039 Spot Bond				100.00000	0.00000	100.24083			0.00	0	0
Total THE9C4 SPOT									0.00	0	0
Total For THE9C4									0.00	0	0
THE9D On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE9D2 SPOT									0.00	0	0
Total For THE9D2									0.00	0	0
THE9D On 18/07/2019 Spot Bond				100.00000	0.00000	100.30186			0.00	0	0
Total THE9D4 SPOT									0.00	0	0
Total For THE9D4									0.00	0	0
TL20 On 22/02/2020 Spot Bond			9.64000	90.29789	9.64000	90.23720		1,349,600,000,000.00	140,000,000	170,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TL20 SPOT									1,349,600,000,000.00	140,000,000	170,000,000
Total For TL20									1,349,600,000,000.00	140,000,000	170,000,000
TL20/R On 22/02/2020 Spot Bond			100.00000	16.89716	100.00000	16.86519			0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	104.88100	10.00000	104.85400			0.00	0	0
Total TL20/R207 SPOT									0.00	0	0
Total For TL20/R207									0.00	0	0
TN17 On 14/11/2017 Spot Bond			8.49500	102.43687	8.49500	102.41334			240,180,834,000,000.00	28,273,200,000	29,067,618,178
Total TN17 SPOT									10,180,834,000,000.00	28,273,200,000	29,067,618,178
Total For TN17									10,180,834,000,000.00	28,273,200,000	29,067,618,178
TN17/R On 14/11/2017 Spot Bond			100.00000	58.52330	100.00000	58.39235			0.00	0	0
Total TN17/R203 SPOT									0.00	0	0
Total For TN17/R203									0.00	0	0
TN20 On 17/09/2020 Spot Bond			9.47000	106.91140	9.47000	106.88408			805,377,961,611,000.00	85,045,191,300	42,931,250,000
Total TN20 SPOT									15,377,961,611,000.00	85,045,191,300	42,931,250,000
Total For TN20									15,377,961,611,000.00	85,045,191,300	42,931,250,000
TN20/R On 17/09/2020 Spot Bond			100.00000	18.80635	100.00000	18.76427			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	5.67764	100.00000	5.66358			0.00	0	0
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			10.12500	105.66532	10.12500	105.63650			504,630,000,000,000.00	49,840,000,000	23,717,700,000
Total TN23 SPOT									14,630,000,000,000.00	49,840,000,000	23,717,700,000
Total For TN23									14,630,000,000,000.00	49,840,000,000	23,717,700,000
TN23/R On 06/11/2023 Spot Bond			100.00000	13.34493	100.00000	13.31507			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			10.66000	97.73282	10.66000	97.70523			623,823,200,000,000.00	58,520,000,000	26,880,000,000
Total TN25 SPOT									13,823,200,000,000.00	58,520,000,000	26,880,000,000
Total For TN25									13,823,200,000,000.00	58,520,000,000	26,880,000,000
TN25/R On 19/08/2025 Spot Bond			100.00000	13.63308	100.00000	13.60306			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			10.65000	90.72009	10.65000	90.69409			254,641,500,000,000.00	23,910,000,000	11,055,000,000
Total TN27 SPOT									14,641,500,000,000.00	23,910,000,000	11,055,000,000
Total For TN27									14,641,500,000,000.00	23,910,000,000	11,055,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN27/R On 14/11/2027 Spot Bond			100.00000	10.51906	100.00000	10.49552			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			11.23000	98.09362	11.23000	98.06419		204,386,000,000,000.00	18,200,000,000	9,100,000,000	
Total TN30 SPOT								14,386,000,000,000.00	18,200,000,000	9,100,000,000	
Total For TN30								14,386,000,000,000.00	18,200,000,000	9,100,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	123.72727	8.00000	123.70062			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			11.48500	97.26680	11.48500	97.23695		11,485,000,000,000.00	1,000,000,000	4,000,000,000	
Total TN40 SPOT								11,485,000,000,000.00	1,000,000,000	4,000,000,000	
Total For TN40								11,485,000,000,000.00	1,000,000,000	4,000,000,000	
TN40/R On 09/10/2040 Spot Bond			10.75000	103.21493	10.75000	103.18523			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	101.62811			0.00	0	3,000,000
Total TNF18 SPOT									0.00	0	3,000,000
Total For TNF18									0.00	0	3,000,000
TORQ1 On 15/08/2026 Spot Bond				100.00000	0.00000	102.05739			0.00	0	0
Total TORQ10 SPOT									0.00	0	0
Total For TORQ10									0.00	0	0
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ2 SPOT									0.00	0	0
Total For TORQ2									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	101.72213			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ4 SPOT									0.00	0	0
Total For TORQ4									0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ5 SPOT									0.00	0	0
Total For TORQ5									0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	102.35166			0.00	0	0
Total TORQ6 SPOT									0.00	0	0
Total For TORQ6									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	101.78257			0.00	0	0
Total TORQ7 SPOT									0.00	0	0
Total For TORQ7									0.00	0	0
TORQ8 On 15/08/2026 Spot Bond				100.00000	0.00000	101.82185			0.00	0	0
Total TORQ8 SPOT									0.00	0	0
Total For TORQ8									0.00	0	0
TORQ9 On 15/08/2026 Spot Bond				100.00000	0.00000	101.88075			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	104.88100	10.00000	104.85400			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0 On 05/04/2017 Spot Bond				100.00000	0.00000	100.51214			0.00	0	0
Total TPDA02 SPOT									0.00	0	0
Total For TPDA02									0.00	0	0
TPDA0 On 05/04/2018 Spot Bond				100.00000	0.00000	100.51133			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	100.26644			0.00	0	0
Total TPDA05 SPOT									0.00	0	0
Total For TPDA05									0.00	0	0
TPDA0 On 30/11/2020 Spot Bond				100.00000	0.00000	101.38371			0.00	0	0
Total TPDA06 SPOT									0.00	0	0
Total For TPDA06									0.00	0	0
TPDA0 On 30/11/2020 Spot Bond			9.62000	101.13660	9.62000	101.11036			0.00	0	0
Total TPDA08 SPOT									0.00	0	0
Total For TPDA08									0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	99.89298	10.00000	99.86623			0.00	0	0
Total TR30 SPOT									0.00	0	0
Total For TR30									0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	99.89564	9.75000	99.86957			0.00	0	0
Total TR31 SPOT									0.00	0	0
Total For TR31									0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	9.89725	100.00000	9.87172			0.00	0	0
Total TR32 SPOT									0.00	0	0
Total For TR32									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA2A On 14/12/2025 Spot Bond				100.00000	0.00000	101.05169				0.00	0	0
Total TRA2A1 SPOT										0.00	0	0
Total For TRA2A1										0.00	0	0
TRA2A On 14/12/2025 Spot Bond				100.00000	0.00000	101.09931				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			9.87000	100.51577	9.87000	100.48917				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	101.05285				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	101.09931				0.00	0	0
Total TRA2A5 SPOT										0.00	0	0
Total For TRA2A5										0.00	0	0
TRA2A On 14/12/2020 Spot Bond			9.67000	101.23769	9.67000	101.18762				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B On 14/12/2025 Spot Bond				100.00000	0.00000	101.17489				0.00	500,000,000	500,000,000
Total TRA2B1 SPOT										0.00	500,000,000	500,000,000
Total For TRA2B1										0.00	500,000,000	500,000,000
TRA2B On 14/12/2020 Spot Bond				100.00000	0.00000	101.20394				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C On 14/12/2025 Spot Bond				100.00000	0.00000	101.32584				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	101.37223				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D On 14/12/2025 Spot Bond				100.00000	0.00000	101.67322				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	101.67322				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TRAA1 SPOT										0.00	0	0
Total For TRAA1										0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	101.10318				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA3 On 14/06/2024 Spot Bond			100.00000	8.64439	100.00000	8.62298				0.00	0	0
Total TRAA3U SPOT										0.00	0	0
Total For TRAA3U										0.00	0	0
TRAA4 On 14/06/2024 Spot Bond			100.00000	9.20116	100.00000	9.17837				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.11109				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2024 Spot Bond			100.00000	9.53522	100.00000	9.51161				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.11691				0.00	500,000,000	300,000,000
Total TRAC1 SPOT										0.00	500,000,000	300,000,000
Total For TRAC1										0.00	500,000,000	300,000,000
TRAC2 On 14/06/2024 Spot Bond			100.00000	9.81360	100.00000	9.78930				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.27969				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2024 Spot Bond			100.00000	13.20991	100.00000	13.17719				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.63911				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2024 Spot Bond			100.00000	16.94026	100.00000	16.89831				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSE01L On 31/07/2019 Spot Bond			100.00000	18.90629	100.00000	18.86049				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	4.35558	100.00000	4.34503				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP202 On 02/02/2017 Spot Bond				100.00000	0.00000	99.84566				0.00	0	0
Total TSP202 SPOT										0.00	0	0
Total For TSP202										0.00	0	0
TSP203 On 16/02/2017 Spot Bond				100.00000	0.00000	99.53957				0.00	0	0
Total TSP203 SPOT										0.00	0	0
Total For TSP203										0.00	0	0
TSP205 On 02/03/2017 Spot Bond				100.00000	0.00000	99.20498				0.00	0	0
Total TSP205 SPOT										0.00	0	0
Total For TSP205										0.00	0	0
TSP206 On 16/03/2017 Spot Bond				100.00000	0.00000	98.89920				0.00	0	0
Total TSP206 SPOT										0.00	0	0
Total For TSP206										0.00	0	0
TSP207 On 28/04/2017 Spot Bond				100.00000	0.00000	97.93618				0.00	0	0
Total TSP207 SPOT										0.00	0	0
Total For TSP207										0.00	0	0
TSP209 On 11/05/2017 Spot Bond				100.00000	0.00000	97.64072				0.00	0	0
Total TSP209 SPOT										0.00	0	0
Total For TSP209										0.00	0	0
TSP210 On 25/05/2017 Spot Bond				100.00000	0.00000	97.32084				0.00	0	0
Total TSP210 SPOT										0.00	0	0
Total For TSP210										0.00	0	0
TSP211 On 08/06/2017 Spot Bond				100.00000	0.00000	97.01411				0.00	0	0
Total TSP211 SPOT										0.00	0	0
Total For TSP211										0.00	0	0
TSP213 On 22/06/2017 Spot Bond				100.00000	0.00000	96.72452				0.00	0	0
Total TSP213 SPOT										0.00	0	0
Total For TSP213										0.00	0	0
TSP215 On 06/07/2017 Spot Bond				100.00000	0.00000	96.41103				0.00	0	0
Total TSP215 SPOT										0.00	0	0
Total For TSP215										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP217 On 20/07/2017 Spot Bond				100.00000	0.00000	102.12482				0.00	0	0
Total TSP217 SPOT										0.00	0	0
Total For TSP217										0.00	0	0
TSP218 On 03/08/2017 Spot Bond				100.00000	0.00000	95.80474				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	95.52043				0.00	0	0
Total TSP219 SPOT										0.00	0	0
Total For TSP219										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	21.75083	100.00000	21.69813				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	8.61126	100.00000	100.00000				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC19 On 15/02/2017 Spot Bond				100.00000	0.00000	101.58469				0.00	0	0
Total TWC193 SPOT										0.00	0	0
Total For TWC193										0.00	0	0
TWC19 On 17/02/2017 Spot Bond				100.00000	0.00000	101.54005				0.00	0	0
Total TWC195 SPOT										0.00	0	0
Total For TWC195										0.00	0	0
TWC19 On 20/02/2017 Spot Bond				100.00000	0.00000	101.44583				0.00	0	0
Total TWC197 SPOT										0.00	0	0
Total For TWC197										0.00	0	0
TWC20 On 27/02/2017 Spot Bond				100.00000	0.00000	101.28547				0.00	0	0
Total TWC201 SPOT										0.00	0	0
Total For TWC201										0.00	0	0
TWC20 On 07/04/2017 Spot Bond				100.00000	0.00000	100.36953				0.00	0	0
Total TWC203 SPOT										0.00	0	0
Total For TWC203										0.00	0	0
TWC20 On 20/04/2017 Spot Bond				100.00000	0.00000	100.15139				0.00	0	0
Total TWC205 SPOT										0.00	0	0
Total For TWC205										0.00	0	0
TWC21 On 07/02/2017 Spot Bond				100.00000	0.00000	101.63619				0.00	0	0
Total TWC210 SPOT										0.00	0	0
Total For TWC210										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC21 On 13/02/2017 Spot Bond				100.00000	0.00000	101.57160			0.00	0	0
Total TWC211 SPOT									0.00	0	0
Total For TWC211									0.00	0	0
TWC21 On 15/02/2017 Spot Bond				100.00000	0.00000	101.53029			0.00	0	0
Total TWC212 SPOT									0.00	0	0
Total For TWC212									0.00	0	0
TWC21 On 24/02/2017 Spot Bond				100.00000	0.00000	101.26858			0.00	0	0
Total TWC213 SPOT									0.00	0	0
Total For TWC213									0.00	0	0
TWC21 On 27/02/2017 Spot Bond				100.00000	0.00000	101.24867			0.00	0	0
Total TWC215 SPOT									0.00	0	0
Total For TWC215									0.00	0	0
TWC21 On 27/02/2017 Spot Bond				100.00000	0.00000	100.78764			0.00	0	0
Total TWC216 SPOT									0.00	0	0
Total For TWC216									0.00	0	0
TWC21 On 13/04/2017 Spot Bond				100.00000	0.00000	100.27952			0.00	0	0
Total TWC217 SPOT									0.00	0	0
Total For TWC217									0.00	0	0
TWC21 On 13/04/2017 Spot Bond				100.00000	0.00000	100.21529			0.00	0	0
Total TWC218 SPOT									0.00	0	0
Total For TWC218									0.00	0	0
TWC21 On 19/04/2017 Spot Bond				100.00000	0.00000	100.19376			0.00	0	0
Total TWC219 SPOT									0.00	0	0
Total For TWC219									0.00	0	0
TWC22 On 21/04/2017 Spot Bond				100.00000	0.00000	100.17223			0.00	0	0
Total TWC220 SPOT									0.00	0	0
Total For TWC220									0.00	0	0
TWC22 On 24/04/2017 Spot Bond				100.00000	0.00000	100.12917			0.00	0	0
Total TWC221 SPOT									0.00	0	0
Total For TWC221									0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.77000	107.40286	9.77000	107.37456		5,666,600,000,000.00		580,000,000	290,000,000
Total UG21 SPOT								5,666,600,000,000.00		580,000,000	290,000,000
Total For UG21								5,666,600,000,000.00		580,000,000	290,000,000
UG26 On 09/03/2026 Spot Bond			10.73000	107.66820	10.73000	107.63713		0.00		0	0
Total UG26 SPOT								0.00		0	0
Total For UG26								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJA01L On 20/01/2023 Spot Bond			100.00000	7.95121	100.00000	7.93152			0.00	0	0
Total VJA01U SPOT									0.00	0	0
Total For VJA01U									0.00	0	0
VJA02L On 20/04/2023 Spot Bond			100.00000	7.66666	100.00000	7.64767			0.00	0	0
Total VJA02U SPOT									0.00	0	0
Total For VJA02U									0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	7.89805	100.00000	7.87849			0.00	0	0
Total VJA03U SPOT									0.00	0	0
Total For VJA03U									0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	8.25676	100.00000	8.23632			0.00	0	0
Total VJA04U SPOT									0.00	0	0
Total For VJA04U									0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	8.80304	100.00000	8.78124			0.00	0	0
Total VJA05U SPOT									0.00	0	0
Total For VJA05U									0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	8.86566	100.00000	8.84370			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	8.93697	100.00000	8.91485			0.00	0	0
Total VJA07U SPOT									0.00	0	0
Total For VJA07U									0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	0.09956	100.00000	100.00000			0.00	0	0
Total VJA08U SPOT									0.00	0	0
Total For VJA08U									0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	7.77925	100.00000	7.75998			0.00	0	0
Total VJB01U SPOT									0.00	0	0
Total For VJB01U									0.00	0	0
VJB02L On 20/04/2023 Spot Bond			100.00000	7.58242	100.00000	7.56365			0.00	0	0
Total VJB02U SPOT									0.00	0	0
Total For VJB02U									0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	7.70255	100.00000	7.68348			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	8.04463	100.00000	8.02471			0.00	0	0
Total VJB04U SPOT									0.00	0	0
Total For VJB04U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJB05L On 20/04/2024 Spot Bond			100.00000	8.58055	100.00000	8.55930			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	8.70922	100.00000	8.68766			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	8.76591	100.00000	8.74421			0.00	0	0
Total VJB07U SPOT									0.00	0	0
Total For VJB07U									0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	0.09956	100.00000	100.00000			0.00	0	0
Total VJB08U SPOT									0.00	0	0
Total For VJB08U									0.00	0	0
VKC17 On 06/03/2017 Spot Bond				100.00000	0.00000	103.33014			0.00	0	0
Total VKC17 SPOT									0.00	0	0
Total For VKC17									0.00	0	0
VKC18 On 29/03/2017 Spot Bond				101.37116	0.00000	102.74784			0.00	0	0
Total VKC18 SPOT									0.00	0	0
Total For VKC18									0.00	0	0
VKE01L On 01/04/2018 Spot Bond			100.00000	41.31981	100.00000	41.21748			0.00	0	0
Total VKE01U SPOT									0.00	0	0
Total For VKE01U									0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	101.93902			0.00	0	0
Total VKE03 SPOT									0.00	0	0
Total For VKE03									0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	100.71668			0.00	0	50,076,600
Total VKE05 SPOT									0.00	0	50,076,600
Total For VKE05									0.00	0	50,076,600
VKE06 On 08/05/2018 Spot Bond				100.00000	0.00000	101.91094			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	101.22419			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	100.71478			0.00	0	0
Total VKE08 SPOT									0.00	0	0
Total For VKE08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VPA01L On 20/01/2023 Spot Bond			100.00000	7.49603	100.00000	7.47747			0.00	0	0
Total VPA01U SPOT									0.00	0	0
Total For VPA01U									0.00	0	0
VPA02L On 20/04/2023 Spot Bond			100.00000	7.35344	100.00000	7.33523			0.00	0	0
Total VPA02U SPOT									0.00	0	0
Total For VPA02U									0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	8.95227	100.00000	8.93011			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	4.72643	100.00000	4.71473			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	8.62627	100.00000	8.60490			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	8.71055	100.00000	8.68897			0.00	0	0
Total VPA06U SPOT									0.00	0	0
Total For VPA06U									0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	8.66089	100.00000	8.63945			0.00	0	0
Total VPA07U SPOT									0.00	0	0
Total For VPA07U									0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	0.09956	100.00000	100.00000			0.00	0	0
Total VPA08U SPOT									0.00	0	0
Total For VPA08U									0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	7.32408	100.00000	7.30594			0.00	0	0
Total VPB01U SPOT									0.00	0	0
Total For VPB01U									0.00	0	0
VPB02L On 20/04/2023 Spot Bond			100.00000	7.26921	100.00000	7.25120			0.00	0	0
Total VPB02U SPOT									0.00	0	0
Total For VPB02U									0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	9.14798	100.00000	9.12532			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	4.51429	100.00000	4.50311			0.00	0	0
Total VPB04U SPOT									0.00	0	0
Total For VPB04U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VPB05L On 20/04/2024 Spot Bond			100.00000	8.35298	100.00000	8.33230			0.00	0	0
Total VPB05U SPOT									0.00	0	0
Total For VPB05U									0.00	0	0
VPB06L On 24/07/2024 Spot Bond			100.00000	8.50334	100.00000	8.48228			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	8.45081	100.00000	8.42987			0.00	0	0
Total VPB07U SPOT									0.00	0	0
Total For VPB07U									0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	0.09956	100.00000	100.00000			0.00	0	0
Total VPB08U SPOT									0.00	0	0
Total For VPB08U									0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00133	100.00000	0.00133			0.00	0	0
Total WRS1U SPOT									0.00	0	0
Total For WRS1U									0.00	0	0
WRS2L On 25/11/2029 Spot Bond			100.00000	10.36825	100.00000	10.34313			0.00	0	0
Total WRS2U SPOT									0.00	0	0
Total For WRS2U									0.00	0	0
WS05 On 01/08/2018 Spot Bond			2.68000	244.56671	2.68000	244.51075			0.00	0	0
Total WS05 SPOT									0.00	0	0
Total For WS05									0.00	0	0
WSP2 On 28/05/2017 Spot Bond			8.21000	101.73121	8.21000	101.70893			0.00	0	0
Total WSP2 SPOT									0.00	0	0
Total For WSP2									0.00	0	0
WSP2/R203 On 28/05/2017 Spot Bond			100.00000	78.48251	100.00000	78.32135			0.00	0	0
Total WSP2/R203 SPOT									0.00	0	0
Total For WSP2/R203									0.00	0	0
WSP3 On 28/05/2019 Spot Bond			8.37000	102.78248	8.37000	102.75920			0.00	0	0
Total WSP3 SPOT									0.00	0	0
Total For WSP3									0.00	0	0
WSP4 On 28/05/2020 Spot Bond			8.61000	102.58062	8.61000	102.55673			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			8.87000	101.92962	8.87000	101.90518		7,645,940,000,000.00	862,000,000	431,000,000	
Total WSP5 SPOT								7,645,940,000,000.00	862,000,000	431,000,000	
Total For WSP5								7,645,940,000,000.00	862,000,000	431,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP5/I On 28/05/2021 Spot Bond			100.00000	13.00239	100.00000	12.97329			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			7.75500	81.60810	7.75500	81.59095			0.00	0	0
Total Z083 SPOT									0.00	0	0
Total For Z083									0.00	0	0
Total for SPOT									1.83e+017	588,253,822,500	148,250,091,272
Total for SPOT :									1.83e+017	588,253,822,500	148,250,091,272
Total Futures									1.83e+017	588,254,299,421	148,250,995,909
Total Options									0.00	0	41,345
Grand Total:									1.83e+017	588,254,299,421	148,251,037,254