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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/03/2017

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 04/05/2017 Bond Future			10.21194	79.75601	10.25843	79.45038			0.00	0	9,466
ES33 On 03/08/2017 Bond Future			10.28300	81.28020	10.33094	80.96913			0.00	0	0
ES33 On 02/11/2017 Bond Future			10.35244	79.08721	10.40206	78.76934			0.00	0	0
Total ES33 Future									0.00	0	9,466
ES33 On 04/05/2017 Bond Future	10.55	Call			1,876.99000	1.87699	2,182,620		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			1,940.17000	1.94017	2,245,800		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.56	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.54	Call			1,813.74000	1.81374	2,119,370		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.54	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.53	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.54	Call			1,335.26000	1.33526	1,646,330		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.54	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.55	Call			1,398.27000	1.39827	1,709,340		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.55	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.53	Call			1,272.17000	1.27217	1,583,240		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.66	Call			1,621.86000	1.62186	1,939,730		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	02/11/2017	Bond Future	10.66	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.67	Call			1,683.72000	1.68372	2,001,590		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.67	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.68	Call			1,745.50000	1.74550	2,063,370		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.68	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	9,466
ES42	On	04/05/2017	Bond Future			10.34286	83.93752	10.38941	83.58286			0.00	0	8,777
ES42	On	03/08/2017	Bond Future			10.41225	85.54158	10.46020	85.18062			0.00	0	0
ES42	On	02/11/2017	Bond Future			10.47897	82.96347	10.52856	82.59464			0.00	0	0
Total ES42 Future												0.00	0	8,777
Total For ES42												0.00	0	8,777
I2025	On	04/05/2017	Bond Future			129.35615	129.35615	129.35899	129.35899			0.00	0	3,234
I2025	On	03/08/2017	Bond Future			130.50756	130.50756	130.51080	130.51080			0.00	0	0
I2025	On	02/11/2017	Bond Future			133.10564	133.10564	133.10830	133.10830			0.00	0	0
Total I2025 Future												0.00	0	3,234
I2025	On	04/05/2017	Bond Future	132.56	Put			3,201.01000	3.20101	3,203,850		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			3,211.01000	3.21101	3,213,850		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			3,221.01000	3.22101	3,223,850		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	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			3,459.20000	3.45920	3,462,440		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			3,469.20000	3.46920	3,472,440		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			3,449.20000	3.44920	3,452,440		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.96	Call			148.30000	0.14830	145,640		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.96	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.97	Call			138.30000	0.13830	135,640		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.97	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.98	Call			128.30000	0.12830	125,640		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.98	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	3,234
I2029	On	04/05/2017	Bond Future			100.74824	100.74824	100.85808	100.85808			0.00	0	2,272
Total I2029 Future												0.00	0	2,272
I2029	On	04/05/2017	Bond Future	100.66	Call			198.08000	0.19808	88,240		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2029	On	04/05/2017	Bond Future	100.66	Put			0.00000	0.00000	0,000		0.00	0	0
I2029	On	04/05/2017	Bond Future	100.67	Call			188.08000	0.18808	78,240		0.00	0	0
I2029	On	04/05/2017	Bond Future	100.67	Put			0.00000	0.00000	0,000		0.00	0	0
I2029	On	04/05/2017	Bond Future	100.65	Call			208.08000	0.20808	98,240		0.00	0	0
I2029	On	04/05/2017	Bond Future	100.65	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2029 Option												0.00	0	0
Total For I2029												0.00	0	2,272
I2033	On	04/05/2017	Bond Future			106.50976	106.50976	106.51191	106.51191			0.00	0	5,778
I2033	On	03/08/2017	Bond Future			108.56544	108.56544	108.56802	108.56802			0.00	0	0
I2033	On	02/11/2017	Bond Future			109.63640	109.63640	109.63855	109.63855			0.00	0	0
Total I2033 Future												0.00	0	5,778
I2033	On	04/05/2017	Bond Future	110.85	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.85	Put			4,338.09000	4.33809	4,340,240		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			4,318.09000	4.31809	4,320,240		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			4,328.09000	4.32809	4,330,240		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			4,561.98000	4.56198	4,564,560		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			4,571.98000	4.57198	4,574,560		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.12	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.12	Put			4,551.98000	4.55198	4,554,560		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Put			441.45000	0.44145	443,600		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.09	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.09	Put			451.45000	0.45145	453,600		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.07	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.07	Put			431.45000	0.43145	433,600		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	5,778
I2038	On	04/05/2017	Bond Future			133.83864	133.83864	133.84172	133.84172			0.00	0	20,553
I2038	On	03/08/2017	Bond Future			134.90838	134.90838	134.91169	134.91169			0.00	0	0
I2038	On	02/11/2017	Bond Future			137.59411	137.59411	137.59699	137.59699			0.00	0	0
Total I2038 Future												0.00	0	20,553
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			5,938.28000	5.93828	5,941,360		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			5,948.28000	5.94828	5,951,360		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.77	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On	04/05/2017	Bond Future	139.77	Put			5,928.28000	5.92828	5,931,360		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.16	Put			6,248.31000	6.24831	6,251,620		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.17	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.17	Put			6,258.31000	6.25831	6,261,620		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			6,268.31000	6.26831	6,271,620		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.16	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.81	Call			786.99000	0.78699	784,110		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.81	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.82	Call			776.99000	0.77699	774,110		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.82	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	Call			796.99000	0.79699	794,110		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	20,553
I2046	On	04/05/2017	Bond Future			131.88615	131.88615	131.88889	131.88889			0.00	0	20,133
I2046	On	03/08/2017	Bond Future			134.43149	134.43149	134.43479	134.43479			0.00	0	0
I2046	On	02/11/2017	Bond Future			135.50355	135.50355	135.50605	135.50605			0.00	0	0
Total I2046 Future												0.00	0	20,133
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			6,441.11000	6.44111	6,443,850		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			6,451.11000	6.45111	6,453,850		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			6,431.11000	6.43111	6,433,850		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			6,745.21000	6.74521	6,748,510		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			6,755.21000	6.75521	6,758,510		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			6,735.21000	6.73521	6,738,510		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.31	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.31	Put			803.95000	0.80395	806,450		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.32	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.32	Put			813.95000	0.81395	816,450		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.30	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.30	Put			793.95000	0.79395	796,450		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	20,133
I2050	On	04/05/2017	Bond Future			142.39549	142.39549	142.72872	142.72872			0.00	0	24,054

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	03/08/2017	Bond Future			143.46499	143.46499	143.80522	143.80522			0.00	0	0
I2050	On	02/11/2017	Bond Future			146.32118	146.32118	146.66724	146.66724			0.00	0	0
Total I2050 Future												0.00	0	24,054
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			5,111.28000	5.11128	5,444,510		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			5,121.28000	5.12128	5,454,510		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			5,101.28000	5.10128	5,434,510		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			5,424.78000	5.42478	5,765,010		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			5,434.78000	5.43478	5,775,010		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			5,414.78000	5.41478	5,755,010		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.66	Call			2,007.24000	2.00724	1,661,180		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			1,997.24000	1.99724	1,651,180		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.67	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.65	Call			2,017.24000	2.01724	1,671,180		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.65	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	24,054
R186	On	04/05/2017	Bond Future			8.51367	116.85751	8.54976	116.60430		8.13	323,461,587.68	2,768	111,072
R186	On	03/08/2017	Bond Future			8.54505	113.78781	8.58254	113.53035		8.41	0.00	0	0
R186	On	02/11/2017	Bond Future			8.56762	116.02780	8.60682	115.76427		8.26	0.00	0	0
Total R186 Future												323,461,587.68	2,768	111,072
R186	On	04/05/2017	Bond Future	8.44	Put			1,790.12000	1.79012	1,632,190	8.01	0.00	0	0
R186	On	04/05/2017	Bond Future	8.44	Call			1,017.67000	1.01767	1,112,950	8.01	0.00	0	500
R186	On	04/05/2017	Bond Future	8.98	Call			3,343.93000	3.34393	3,541,290	8.26	0.00	0	0
R186	On	04/05/2017	Bond Future	8.98	Put			383.09000	0.38309	327,240	8.26	0.00	0	0
R186	On	04/05/2017	Bond Future	8.94	Call			3,127.96000	3.12796	3,319,360	8.24	0.00	0	0
R186	On	04/05/2017	Bond Future	9.20	Call			4,608.25000	4.60825	4,831,570	8.39	0.00	0	0
R186	On	04/05/2017	Bond Future	9.20	Put			173.68000	0.17368	143,790	8.39	375,148.11	2,609	5,209
R186	On	04/05/2017	Bond Future	8.70	Put			915.83000	0.91583	811,150	8.11	0.00	0	0
R186	On	04/05/2017	Bond Future	8.70	Call			1,961.79000	1.96179	2,110,320	8.11	0.00	0	500
R186	On	04/05/2017	Bond Future	8.95	Call			3,181.50000	3.18150	3,374,430	8.24	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Put			515.51000	0.51551	445,720	8.21	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Put			499.23000	0.49923	431,080	8.21	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Call			2,969.64000	2.96964	3,156,320	8.22	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/05/2017	Bond Future	8.91	Put			483.36000	0.48336	416,830	8.22	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Call			2,865.70000	2.86570	3,049,120	8.21	0.00	0	0
R186	On	04/05/2017	Bond Future	8.95	Put			423.70000	0.42370	363,420	8.24	948,162.78	2,609	5,209
R186	On	04/05/2017	Bond Future	8.94	Put			437.96000	0.43796	376,150	8.24	0.00	0	500
R186	On	04/05/2017	Bond Future	8.90	Call			2,917.49000	2.91749	3,102,550	8.21	0.00	0	0
R186	On	03/08/2017	Bond Future	8.92	Call			3,677.82000	3.67782	3,841,960	8.51	0.00	0	0
R186	On	03/08/2017	Bond Future	8.92	Put			1,395.34000	1.39534	1,302,020	8.51	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Call			3,722.20000	3.72220	3,887,410	8.52	0.00	0	0
R186	On	03/08/2017	Bond Future	9.35	Call			5,768.53000	5.76853	5,972,430	8.77	0.00	0	0
R186	On	03/08/2017	Bond Future	9.35	Put			666.71000	0.66671	613,150	8.77	0.00	0	750
R186	On	03/08/2017	Bond Future	8.85	Call			3,373.91000	3.37391	3,530,410	8.47	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Put			1,373.03000	1.37303	1,280,780	8.52	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Call			3,633.69000	3.63369	3,796,750	8.51	0.00	0	0
R186	On	03/08/2017	Bond Future	8.85	Put			1,559.76000	1.55976	1,458,800	8.47	0.00	0	750
R186	On	03/08/2017	Bond Future	8.91	Put			1,417.95000	1.41795	1,323,550	8.51	0.00	0	0
R186	On	03/08/2017	Bond Future	9.50	Call			6,567.23000	6.56723	6,781,740	8.86	0.00	0	0
R186	On	03/08/2017	Bond Future	9.50	Put			504.75000	0.50475	461,800	8.86	0.00	0	6,500
R186	On	02/11/2017	Bond Future	8.90	Call			4,112.45000	4.11245	4,269,510	8.35	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Put			2,167.31000	2.16731	2,060,840	8.35	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Call			4,031.49000	4.03149	4,186,810	8.34	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Put			2,217.60000	2.21760	2,109,390	8.34	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Call			4,071.88000	4.07188	4,228,070	8.34	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Put			2,192.34000	2.19234	2,085,000	8.34	0.00	0	0
Total R186 Option												1,323,310.89	5,218	19,918
Total For R186												324,784,898.57	7,986	130,990
R197	On	04/05/2017	Bond Future			301.09497	301.09497	301.18740	301.18740			0.00	0	1,063
R197	On	03/08/2017	Bond Future			299.95386	299.95386	300.04871	300.04871			0.00	0	0
R197	On	02/11/2017	Bond Future			305.92530	305.92530	306.02064	306.02064			0.00	0	0
Total R197 Future												0.00	0	1,063
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			7,392.60000	7.39260	7,485,030		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			7,402.60000	7.40260	7,495,030		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			7,412.60000	7.41260	7,505,030		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			8,011.29000	8.01129	8,106,140		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			8,021.29000	8.02129	8,116,140		0.00	0	0
R197	On	03/08/2017	Bond Future	308.05	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	03/08/2017	Bond Future	308.05	Put			8,001.29000	8.00129	8,096,140		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			850.64000	0.85064	755,300		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.15	Call			870.64000	0.87064	775,300		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			860.64000	0.86064	765,300		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	1,063
R202	On	04/05/2017	Bond Future			247.83702	247.83702	247.84242	247.84242			0.00	0	33,757
R202	On	03/08/2017	Bond Future			248.92748	248.92748	248.93349	248.93349			0.00	0	0
R202	On	02/11/2017	Bond Future			253.88318	253.88318	253.88793	253.88793			0.00	0	0
Total R202 Future												0.00	0	33,757
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			8,877.58000	8.87758	8,882,980		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			8,887.58000	8.88758	8,892,980		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			8,867.58000	8.86758	8,872,980		0.00	0	0
R202	On	03/08/2017	Bond Future	258.36	Put			9,426.51000	9.42651	9,432,520		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			9,436.51000	9.43651	9,442,520		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			9,416.51000	9.41651	9,422,520		0.00	0	0
R202	On	03/08/2017	Bond Future	258.36	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.90	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.90	Put			12.07000	0.01207	16,820		0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Put			22.07000	0.02207	26,820		0.00	0	0
R202	On	02/11/2017	Bond Future	253.89	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.89	Put			2.07000	0.00207	6,820		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	33,757
R2023	On	04/05/2017	Bond Future			8.06530	100.01626	8.10142	99.85287		5.83	0.00	0	19,233
R2023	On	03/08/2017	Bond Future			8.07981	101.92761	8.11782	101.76161		5.63	0.00	0	0
R2023	On	02/11/2017	Bond Future			8.08782	100.00211	8.12823	99.83198		5.09	0.00	0	0
Total R2023 Future												0.00	0	19,233
R2023	On	04/05/2017	Bond Future	8.59	Call			2,354.28000	2.35428	2,489,080	5.96	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Put			176.52000	0.17652	147,930	5.96	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.60	Call			2,391.69000	2.39169	2,527,330	5.97	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	04/05/2017	Bond Future	8.60	Put			169.98000	0.16998	142,230	5.97	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Call			2,429.28000	2.42928	2,565,740	5.97	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Put			163.64000	0.16364	136,710	5.97	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Call			2,670.36000	2.67036	2,787,050	5.74	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Put			636.58000	0.63658	587,270	5.74	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Call			2,701.42000	2.70142	2,818,780	5.75	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Put			625.13000	0.62513	576,490	5.75	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Call			2,639.65000	2.63965	2,755,670	5.74	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Put			648.41000	0.64841	598,430	5.74	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Put			859.77000	0.85977	804,220	5.19	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Call			2,681.30000	2.68130	2,794,650	5.19	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Put			885.80000	0.88580	829,020	5.19	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Call			2,709.46000	2.70946	2,823,420	5.19	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Put			872.86000	0.87286	816,690	5.19	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Call			2,737.46000	2.73746	2,852,040	5.19	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	19,233
R203	On	04/05/2017	Bond Future			7.13535	101.56376	7.15803	101.55582		0.28	0.00	0	31,101
Total R203 Future												0.00	0	31,101
R203	On	04/05/2017	Bond Future	6.92	Call			11.46000	0.01146	12,860	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Put			94.85000	0.09485	88,310	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Call			12.19000	0.01219	13,660	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Put			92.07000	0.09207	85,600	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Call			10.77000	0.01077	12,090	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Put			97.67000	0.09767	91,050	0.27	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												0.00	0	31,101
R2030	On	04/05/2017	Bond Future			8.90207	95.35479	8.93811	95.09674			0.00	0	32,136
R2030	On	03/08/2017	Bond Future			8.94224	93.17034	8.97945	92.90781			0.00	0	0
R2030	On	02/11/2017	Bond Future			8.97133	95.00453	9.00988	94.73607			0.00	0	0
Total R2030 Future												0.00	0	32,136
R2030	On	04/05/2017	Bond Future	9.33	Call			2,743.41000	2.74341	3,001,460		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			2,811.94000	2.81194	3,069,990		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			2,674.81000	2.67481	2,932,860		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	9.33	Call			2,424.04000	2.42404	2,686,570		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.33	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.34	Call			2,491.91000	2.49191	2,754,440		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	03/08/2017	Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.35	Call			2,559.70000	2.55970	2,822,230		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	02/11/2017	Bond Future	9.36	Call			2,390.23000	2.39023	2,658,690		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			2,255.99000	2.25599	2,524,450		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			2,323.15000	2.32315	2,591,610		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.35	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	32,136
R2032	On	04/05/2017	Bond Future			9.03595	94.49813	9.07194	94.22056		11.83	356,068,953.84	3,768	22,897
R2032	On	03/08/2017	Bond Future			9.07431	96.30399	9.11136	96.02167		11.76	0.00	0	0
R2032	On	02/11/2017	Bond Future			9.10781	94.04080	9.14615	93.75207		11.66	0.00	0	0
Total R2032 Future												356,068,953.84	3,768	22,897
R2032	On	04/05/2017	Bond Future	9.45	Call			3,429.92000	3.42992	3,632,450	11.99	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Put			584.20000	0.58420	509,160	11.99	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Call			3,486.19000	3.48619	3,690,360	12.00	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Put			566.90000	0.56690	493,500	12.00	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.44	Call			3,374.00000	3.37400	3,574,860	11.98	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.44	Put			601.93000	0.60193	525,220	11.98	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Call			4,183.24000	4.18324	4,359,820	11.91	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Put			1,731.57000	1.73157	1,625,830	11.91	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Call			4,230.51000	4.23051	4,408,200	11.91	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Put			1,705.70000	1.70570	1,601,070	11.91	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Call			4,135.99000	4.13599	4,311,450	11.90	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Put			1,757.55000	1.75755	1,650,690	11.90	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Call			4,887.37000	4.88737	5,064,550	11.84	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Put			2,353.94000	2.35394	2,242,390	11.84	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Call			4,932.50000	4.93250	5,110,590	11.85	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Put			2,326.87000	2.32687	2,216,230	11.85	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Call			4,842.14000	4.84214	5,018,410	11.84	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Put			2,380.98000	2.38098	2,268,520	11.84	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												356,068,953.84	3,768	22,897
R2035	On	04/05/2017	Bond Future			9.19129	98.91798	9.23232	98.56992			0.00	0	8,250
R2035	On	03/08/2017	Bond Future			9.23069	100.80832	9.27290	100.45412			0.00	0	0
R2035	On	02/11/2017	Bond Future			9.26760	98.29011	9.31120	97.92802			0.00	0	0
Total R2035 Future												0.00	0	8,250
R2035	On	04/05/2017	Bond Future	9.54	Call			2,551.03000	2.55103	2,899,090		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	04/05/2017	Bond Future	9.54	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.55	Call			2,632.22000	2.63222	2,980,280		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			2,469.73000	2.46973	2,817,790		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	03/08/2017	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Call			1,953.79000	1.95379	2,307,990		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.52	Call			2,034.87000	2.03487	2,389,070		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.52	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.50	Call			1,872.60000	1.87260	2,226,800		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Call			2,347.72000	2.34772	2,709,810		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			2,427.46000	2.42746	2,789,550		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Call			2,267.88000	2.26788	2,629,970		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	8,250
R2037	On	04/05/2017	Bond Future			9.27378	95.32860	9.31994	94.93769		13.37	0.00	0	52,467
R2037	On	03/08/2017	Bond Future			9.31779	92.89322	9.36528	92.49531		13.93	0.00	0	160
R2037	On	02/11/2017	Bond Future			9.35213	94.72210	9.40109	94.31546		13.93	0.00	0	0
Total R2037 Future												0.00	0	52,627
R2037	On	04/05/2017	Bond Future	9.59	Call			3,173.85000	3.17385	3,434,860	13.45	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Put			937.13000	0.93713	807,230	13.45	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Call			3,230.05000	3.23005	3,493,550	13.45	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Put			912.13000	0.91213	784,720	13.45	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Call			3,117.95000	3.11795	3,376,450	13.44	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Put			962.55000	0.96255	830,140	13.44	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Put			2,429.59000	2.42959	2,262,000	13.99	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Call			4,081.62000	4.08162	4,313,530	13.99	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Put			2,396.26000	2.39626	2,230,260	13.99	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Call			4,129.98000	4.12998	4,363,460	14.00	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Put			2,363.52000	2.36352	2,199,090	14.00	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Call			4,033.74000	4.03374	4,264,060	13.99	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Call			5,299.51000	5.29951	5,538,410	14.07	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Put			3,194.41000	3.19441	3,026,670	14.07	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Call			5,346.76000	5.34676	5,586,850	14.08	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Put			3,161.86000	3.16186	2,995,310	14.08	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Call			5,252.44000	5.25244	5,490,120	14.06	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	02/11/2017	Bond Future	9.65	Put			3,227.26000	3.22726	3,058,300	14.06	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	52,627
R204	On	04/05/2017	Bond Future			7.36740	103.99047	7.39396	103.95035		1.23	0.00	0	27,359
R204	On	03/08/2017	Bond Future			7.29557	101.93747	7.32687	101.89709		1.24	0.00	0	0
R204	On	02/11/2017	Bond Future			7.13215	103.94413	7.17157	103.90207		0.81	0.00	0	0
Total R204 Future												0.00	0	27,359
R204	On	04/05/2017	Bond Future	7.91	Call			787.00000	0.78700	824,550	1.29	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Put			11.78000	0.01178	9,210	1.29	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Call			801.16000	0.80116	838,850	1.29	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Put			11.00000	0.01100	8,570	1.29	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Call			772.88000	0.77288	810,270	1.29	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Put			12.61000	0.01261	9,880	1.29	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Call			671.83000	0.67183	701,880	1.27	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Put			115.31000	0.11531	104,980	1.27	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Call			681.72000	0.68172	711,970	1.27	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Put			112.41000	0.11241	102,280	1.27	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Call			661.80000	0.66180	691,650	1.27	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Put			118.08000	0.11808	107,550	1.27	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Call			689.97000	0.68997	723,890	0.86	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Put			75.61000	0.07561	67,470	0.86	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Call			698.74000	0.69874	732,810	0.86	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Put			73.81000	0.07381	65,820	0.86	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Call			681.24000	0.68124	714,990	0.86	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Put			77.46000	0.07746	69,150	0.86	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	27,359
R2040	On	04/05/2017	Bond Future			9.28311	99.74911	9.32924	99.32608		14.03	0.00	0	9,280
R2040	On	03/08/2017	Bond Future			9.32583	97.14786	9.37327	96.71715		14.63	0.00	0	0
R2040	On	02/11/2017	Bond Future			9.35915	99.06046	9.40801	98.62042		14.63	0.00	0	0
Total R2040 Future												0.00	0	9,280
R2040	On	04/05/2017	Bond Future	9.63	Call			3,646.54000	3.64654	3,935,690	14.15	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.63	Put			960.01000	0.96001	826,130	14.15	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.64	Call			3,708.33000	3.70833	4,000,060	14.16	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.64	Put			934.56000	0.93456	803,260	14.16	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.62	Call			3,585.05000	3.58505	3,871,600	14.14	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.62	Put			985.89000	0.98589	849,410	14.14	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Call			4,738.79000	4.73879	4,998,100	14.75	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Put			2,460.72000	2.46072	2,289,320	14.75	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.61	Call			4,633.11000	4.63311	4,889,100	14.73	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	03/08/2017	Bond Future	9.61	Put			2,529.36000	2.52936	2,354,640	14.73	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Call			4,685.71000	4.68571	4,943,360	14.74	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Put			2,494.74000	2.49474	2,321,680	14.74	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Call			5,765.19000	5.76519	6,022,610	14.78	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Put			3,546.23000	3.54623	3,363,610	14.78	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Call			5,815.85000	5.81585	6,074,550	14.79	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Put			3,510.55000	3.51055	3,329,210	14.79	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Call			5,714.72000	5.71472	5,970,850	14.77	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Put			3,582.23000	3.58223	3,398,320	14.77	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												0.00	0	9,280
R2044	On	04/05/2017	Bond Future			9.31755	96.78683	9.36366	96.35808		14.74	0.00	0	22,991
R2044	On	03/08/2017	Bond Future			9.35926	94.25412	9.40664	93.81761		15.38	0.00	0	0
R2044	On	02/11/2017	Bond Future			9.39190	96.10976	9.44065	95.66386		15.40	0.00	0	0
Total R2044 Future												0.00	0	22,991
R2044	On	04/05/2017	Bond Future	9.68	Call			3,801.98000	3.80198	4,098,340	14.91	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.68	Put			947.39000	0.94739	815,000	14.91	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.66	Call			3,677.55000	3.67755	3,968,730	14.89	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.66	Put			999.05000	0.99905	861,480	14.89	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.67	Call			3,739.49000	3.73949	4,033,280	14.90	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.67	Put			972.88000	0.97288	837,920	14.90	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Put			2,638.09000	2.63809	2,458,710	15.51	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Call			4,703.08000	4.70308	4,961,890	15.51	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Put			2,602.31000	2.60231	2,424,610	15.51	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Call			4,597.91000	4.59791	4,853,350	15.50	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Put			2,674.04000	2.67404	2,492,970	15.50	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Call			4,650.48000	4.65048	4,907,610	15.51	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Call			5,717.61000	5.71761	5,974,340	15.55	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Put			3,754.88000	3.75488	3,565,710	15.55	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Call			5,768.00000	5.76800	6,026,040	15.56	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Put			3,717.46000	3.71746	3,529,600	15.56	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Call			5,818.86000	5.81886	6,078,200	15.57	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Put			3,680.65000	3.68065	3,494,090	15.57	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	22,991
R2048	On	04/05/2017	Bond Future			9.29457	96.13862	9.34566	95.64939		15.34	0.00	0	72,762
R2048	On	03/08/2017	Bond Future			9.33081	97.97590	9.38324	97.47782		15.30	0.00	0	170
R2048	On	02/11/2017	Bond Future			9.36475	95.46533	9.41869	94.95662		15.31	0.00	0	0
Total R2048 Future												0.00	0	72,932
R2048	On	04/05/2017	Bond Future	9.66	Call			3,899.43000	3.89943	4,239,570	15.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	04/05/2017	Bond Future	9.66	Put			984.81000	0.98481	835,720	15.49	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Call			3,963.59000	3.96359	4,306,600	15.50	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Put			958.87000	0.95887	812,650	15.50	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Call			3,835.57000	3.83557	4,172,790	15.48	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Put			1,011.21000	1.01121	859,200	15.48	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Call			4,600.47000	4.60047	4,888,470	15.37	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Put			2,863.26000	2.86326	2,653,180	15.37	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Call			4,653.84000	4.65384	4,943,770	15.38	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Put			2,825.21000	2.82521	2,617,060	15.38	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Call			4,547.60000	4.54760	4,833,660	15.36	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Put			2,901.97000	2.90197	2,689,950	15.36	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Call			5,743.93000	5.74393	6,042,210	15.45	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Put			3,616.26000	3.61626	3,405,830	15.45	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Call			5,796.42000	5.79642	6,096,240	15.46	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Put			3,578.69000	3.57869	3,369,800	15.46	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Call			5,691.62000	5.69162	5,988,350	15.44	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Put			3,654.17000	3.65417	3,442,190	15.44	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	72,932
R207	On	04/05/2017	Bond Future			7.54484	101.56276	7.57104	101.50038		2.22	176,922,327.92	1,742	76,168
R207	On	03/08/2017	Bond Future			7.52651	99.86041	7.55545	99.79735		2.25	0.00	0	0
R207	On	02/11/2017	Bond Future			7.46357	101.82624	7.49649	101.76105		1.85	0.00	0	0
Total R207 Future												176,922,327.92	1,742	76,168
R207	On	04/05/2017	Bond Future	8.21	Call			1,519.19000	1.51919	1,578,770	2.30	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Put			12.99000	0.01299	10,190	2.30	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Call			1,541.72000	1.54172	1,601,450	2.30	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Put			12.18000	0.01218	9,530	2.30	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Call			1,496.70000	1.49670	1,556,120	2.30	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Put			13.86000	0.01386	10,900	2.30	0.00	0	0
R207	On	03/08/2017	Bond Future	8.19	Put			128.67000	0.12867	117,240	2.33	0.00	0	0
R207	On	03/08/2017	Bond Future	8.19	Call			1,498.90000	1.49890	1,550,530	2.33	0.00	0	51
R207	On	03/08/2017	Bond Future	8.40	Call			1,890.77000	1.89077	1,946,670	2.36	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Put			72.32000	0.07232	65,160	2.36	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Call			1,910.04000	1.91004	1,966,110	2.37	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Put			70.31000	0.07031	63,320	2.37	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Call			1,871.54000	1.87154	1,927,280	2.36	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Put			74.37000	0.07437	67,050	2.36	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Call			1,287.05000	1.28705	1,335,290	1.96	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Put			238.12000	0.23812	221,170	1.96	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Call			1,301.89000	1.30189	1,350,390	1.96	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
R207	On	02/11/2017	Bond Future	8.04	Put			233.43000	0.23343	216,740	1.96	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Call			1,317.05000	1.31705	1,365,790	1.96	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Put			229.07000	0.22907	212,620	1.96	0.00	0	0
Total R207 Option												0.00	0	51
Total For R207												176,922,327.92	1,742	76,219
R208	On	04/05/2017	Bond Future			7.68721	97.60592	7.71831	97.50493		3.59	0.00	0	23,301
R208	On	03/08/2017	Bond Future			7.68153	99.47123	7.71489	99.36878		3.59	0.00	0	0
R208	On	02/11/2017	Bond Future			7.65708	98.02645	7.69349	97.92114		3.04	0.00	0	0
Total R208 Future												0.00	0	23,301
R208	On	04/05/2017	Bond Future	8.37	Put			32.85000	0.03285	26,130	3.75	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Call			2,149.69000	2.14969	2,244,260	3.76	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Put			31.12000	0.03112	24,700	3.76	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Call			2,179.66000	2.17966	2,274,510	3.76	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Put			29.51000	0.02951	23,370	3.76	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Call			2,119.82000	2.11982	2,214,090	3.75	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Call			2,059.07000	2.05907	2,137,920	3.73	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Put			283.28000	0.28328	259,680	3.73	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Call			2,082.86000	2.08286	2,162,100	3.73	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Put			277.07000	0.27707	253,860	3.73	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Call			2,106.92000	2.10692	2,186,550	3.74	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Put			271.14000	0.27114	248,320	3.74	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Call			1,835.70000	1.83570	1,911,250	3.12	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Put			413.45000	0.41345	383,690	3.12	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Call			1,856.65000	1.85665	1,932,610	3.12	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Put			406.02000	0.40602	376,670	3.12	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Call			1,814.84000	1.81484	1,889,980	3.12	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Put			420.99000	0.42099	390,820	3.12	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	23,301
R209	On	04/05/2017	Bond Future			9.17477	74.62963	9.22080	74.30297		13.82	0.00	0	62,439
R209	On	03/08/2017	Bond Future			9.21106	76.05589	9.25830	75.72337		13.84	0.00	0	0
R209	On	02/11/2017	Bond Future			9.24312	74.40225	9.29175	74.06257		13.92	0.00	0	0
Total R209 Future												0.00	0	62,439
R209	On	04/05/2017	Bond Future	9.47	Call			2,527.36000	2.52736	2,742,980	14.03	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Put			795.87000	0.79587	684,830	14.03	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Call			2,574.07000	2.57407	2,791,840	14.04	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Put			774.38000	0.77438	665,490	14.04	0.00	0	0
R209	On	04/05/2017	Bond Future	9.46	Call			2,481.13000	2.48113	2,694,560	14.02	0.00	0	0
R209	On	04/05/2017	Bond Future	9.33	Put			1,149.23000	1.14923	1,006,140	13.90	0.00	0	1,130
R209	On	04/05/2017	Bond Future	9.46	Put			817.94000	0.81794	704,710	14.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/05/2017	Bond Future	9.63	Call			3,314.72000	3.31472	3,562,120	14.19	0.00	0	0
R209	On	04/05/2017	Bond Future	9.63	Put			503.62000	0.50362	424,360	14.19	0.00	0	1,130
R209	On	04/05/2017	Bond Future	8.93	Put			2,778.88000	2.77888	2,540,450	13.63	0.00	0	0
R209	On	04/05/2017	Bond Future	8.93	Call			678.29000	0.67829	766,520	13.63	0.00	0	1,130
R209	On	04/05/2017	Bond Future	9.33	Call			1,915.59000	1.91559	2,099,160	13.90	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Call			3,278.40000	3.27840	3,469,930	14.02	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Put			2,020.04000	2.02004	1,879,050	14.02	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Call			3,318.39000	3.31839	3,511,280	14.03	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Put			1,991.72000	1.99172	1,852,090	14.03	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Call			3,238.44000	3.23844	3,428,610	14.01	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Put			2,048.50000	2.04850	1,906,150	14.01	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Call			4,121.22000	4.12122	4,321,270	13.95	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Put			2,490.25000	2.49025	2,350,620	13.95	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Call			4,160.90000	4.16090	4,362,030	13.96	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Put			2,462.66000	2.46266	2,324,110	13.96	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Call			4,081.49000	4.08149	4,280,440	13.94	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Put			2,517.88000	2.51788	2,377,150	13.94	0.00	0	0
Total R209 Option												0.00	0	3,390
Total For R209												0.00	0	65,829
R210	On	04/05/2017	Bond Future			186.95878	186.95878	186.96285	186.96285			0.00	0	1,698
R210	On	03/08/2017	Bond Future			190.56723	190.56723	190.57197	190.57197			0.00	0	0
R210	On	02/11/2017	Bond Future			191.92909	191.92909	191.93292	191.93292			0.00	0	0
Total R210 Future												0.00	0	1,698
R210	On	04/05/2017	Bond Future	192.32	Put			5,357.15000	5.35715	5,361,220		0.00	0	0
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			5,367.15000	5.36715	5,371,220		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			5,347.15000	5.34715	5,351,220		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	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			5,718.03000	5.71803	5,722,770		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			5,728.03000	5.72803	5,732,770		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			5,708.03000	5.70803	5,712,770		0.00	0	0
R210	On	02/11/2017	Bond Future	192.09	Put			157.08000	0.15708	160,910		0.00	0	0
R210	On	02/11/2017	Bond Future	192.07	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/11/2017	Bond Future	192.07	Put			137.08000	0.13708	140,910		0.00	0	0
R210	On	02/11/2017	Bond Future	192.08	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/11/2017	Bond Future	192.08	Put			147.08000	0.14708	150,910		0.00	0	0

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	02/11/2017	Bond Future	192.09	Call			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	1,698
R212	On	04/05/2017	Bond Future			149.23995	149.23995	149.24349	149.24349			0.00	0	3,258
R212	On	03/08/2017	Bond Future			150.07058	150.07058	150.07454	150.07454			0.00	0	0
R212	On	02/11/2017	Bond Future			153.05822	153.05822	153.06154	153.06154			0.00	0	0
Total R212 Future												0.00	0	3,258
R212	On	04/05/2017	Bond Future	152.25	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/05/2017	Bond Future	152.25	Put			3,006.51000	3.00651	3,010,050		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			2,986.51000	2.98651	2,990,050		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			2,996.51000	2.99651	3,000,050		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			3,275.46000	3.27546	3,279,420		0.00	0	0
R212	On	03/08/2017	Bond Future	153.36	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/08/2017	Bond Future	153.36	Put			3,285.46000	3.28546	3,289,420		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			3,265.46000	3.26546	3,269,420		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			661.54000	0.66154	658,220		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			651.54000	0.65154	648,220		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			641.54000	0.64154	638,220		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	3,258
R213	On	04/05/2017	Bond Future			8.93876	86.10720	8.97468	85.85623		11.51	0.00	0	44,651
R213	On	03/08/2017	Bond Future			8.97291	87.75273	9.00989	87.49739		11.49	0.00	0	0
R213	On	02/11/2017	Bond Future			9.00435	85.92872	9.04260	85.66762		11.45	0.00	0	0
Total R213 Future												0.00	0	44,651
R213	On	04/05/2017	Bond Future	9.37	Call			3,186.10000	3.18610	3,372,500	11.82	0.00	0	0
R213	On	04/05/2017	Bond Future	9.37	Put			490.87000	0.49087	426,300	11.82	0.00	0	0
R213	On	04/05/2017	Bond Future	9.35	Call			3,083.52000	3.08352	3,266,940	11.80	0.00	0	0
R213	On	04/05/2017	Bond Future	9.35	Put			521.76000	0.52176	454,210	11.80	0.00	0	0
R213	On	04/05/2017	Bond Future	9.36	Call			3,134.65000	3.13465	3,319,570	11.81	0.00	0	0
R213	On	04/05/2017	Bond Future	9.36	Put			506.12000	0.50612	440,070	11.81	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Call			3,782.55000	3.78255	3,942,660	11.76	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Put			1,549.60000	1.54960	1,454,370	11.76	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Call			3,825.76000	3.82576	3,986,870	11.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/08/2017	Bond Future	9.35	Put			1,526.44000	1.52644	1,432,210	11.77	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Call			3,739.56000	3.73956	3,898,650	11.75	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Put			1,573.04000	1.57304	1,476,790	11.75	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Call			4,232.51000	4.23251	4,390,180	11.53	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Put			2,173.88000	2.17388	2,070,450	11.53	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Call			4,273.30000	4.27330	4,431,810	11.53	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Put			2,148.87000	2.14887	2,046,280	11.53	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Call			4,191.89000	4.19189	4,348,710	11.52	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Put			2,199.13000	2.19913	2,094,850	11.52	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	44,651
R214	On	04/05/2017	Bond Future			9.23888	75.02560	9.28487	74.68125		14.67	0.00	0	34,975
R214	On	03/08/2017	Bond Future			9.27372	76.45937	9.32088	76.10883		14.67	0.00	0	0
R214	On	02/11/2017	Bond Future			9.30626	74.66674	9.35476	74.30864		14.73	0.00	0	0
Total R214 Future												0.00	0	34,975
R214	On	04/05/2017	Bond Future	9.57	Call			2,837.19000	2.83719	3,072,650	14.74	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Put			759.18000	0.75918	650,290	14.74	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Call			2,887.42000	2.88742	3,125,070	14.75	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Put			738.27000	0.73827	631,570	14.75	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Call			2,787.31000	2.78731	3,020,560	14.73	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Put			780.56000	0.78056	669,460	14.73	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Call			3,521.23000	3.52123	3,725,990	14.69	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Put			2,070.48000	2.07048	1,924,700	14.69	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Call			3,563.73000	3.56373	3,769,920	14.70	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Put			2,041.35000	2.04135	1,897,000	14.70	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Call			3,479.13000	3.47913	3,682,460	14.68	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Put			2,100.13000	2.10013	1,952,920	14.68	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Call			4,367.10000	4.36710	4,577,720	14.82	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Put			2,669.48000	2.66948	2,522,000	14.82	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Call			4,408.73000	4.40873	4,620,480	14.83	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Put			2,640.36000	2.64036	2,494,010	14.83	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Call			4,325.86000	4.32586	4,535,340	14.81	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Put			2,699.10000	2.69910	2,550,480	14.81	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	34,975
Total for Bond												857,776,180.33	13,496	808,814
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18 Future										0.00	0	0
Total For ES18										0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18A Future										0.00	0	0
Total For ES18A										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 04/05/2017 GOVI			563.01800	563.01800	561.32600	561.32600				0.00	0	396
GOVI On 03/08/2017 GOVI			573.77700	573.77700	572.05600	572.05600				0.00	0	0
GOVI On 02/11/2017 GOVI			585.07100	585.07100	583.31100	583.31100				0.00	0	0
Total GOVI Future										0.00	0	396
GOVI On 04/05/2017 GOVI	262.19	Call			2,991,360.00000	299.13600	3,008,280,000			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			2,991,260.00000	299.12600	3,008,180,000			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	04/05/2017	GOVI	262.20	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.18	Call			2,991,460.00000	299.14600	3,008,380,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.18	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.10	Call			109,560.00000	10.95600	126,770,000		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			109,460.00000	10.94600	126,670,000		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			109,660.00000	10.96600	126,870,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.09	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.46	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.44	Call			108,710.00000	10.87100	126,310,000		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			108,610.00000	10.86100	126,210,000		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			108,510.00000	10.85100	126,110,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												0.00	0	396
Total for GOVI												0.00	0	396
AL37	On	04/05/2017	Index Future			533.99800	533.99800	533.26200	533.26200			0.00	0	1
AL37	On	03/08/2017	Index Future			544.20300	544.20300	543.45500	543.45500			0.00	0	0
AL37	On	02/11/2017	Index Future			554.91400	554.91400	554.14700	554.14700			0.00	0	0
Total AL37 Future												0.00	0	1
Total For AL37												0.00	0	1
AL7T	On	04/05/2017	Index Future			619.87400	619.87400	618.53100	618.53100			0.00	0	0
AL7T	On	03/08/2017	Index Future			631.72100	631.72100	630.35400	630.35400			0.00	0	0
AL7T	On	02/11/2017	Index Future			644.15500	644.15500	642.75600	642.75600			0.00	0	0
Total AL7T Future												0.00	0	0
Total For AL7T												0.00	0	0
ALBI	On	04/05/2017	Index Future			565.23800	565.23800	563.54300	563.54300			0.00	0	598
ALBI	On	03/08/2017	Index Future			576.04000	576.04000	574.31500	574.31500			0.00	0	0
ALBI	On	02/11/2017	Index Future			587.37800	587.37800	585.61500	585.61500			0.00	0	0
Total ALBI Future												0.00	0	598
Total For ALBI												0.00	0	598
IGOV	On	04/05/2017	Index Future			252.03600	252.03600	252.12800	252.12800			0.00	0	925
IGOV	On	03/08/2017	Index Future			256.90100	256.90100	256.99500	256.99500			0.00	0	412
IGOV	On	02/11/2017	Index Future			262.01500	262.01500	262.10900	262.10900			0.00	0	0
Total IGOV Future												0.00	0	1,337
Total For IGOV												0.00	0	1,337
Total for Index												0.00	0	1,936

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR F On 19/04/2017			Jibar Future	7.32000	92.68000	7.32000	92.68000		0.00	0	0
JIBAR F On 17/05/2017			Jibar Future	7.32000	92.68000	7.32000	92.68000		0.00	0	0
JIBAR F On 21/06/2017			Jibar Future	7.32000	92.68000	7.32000	92.68000		0.00	0	0
JIBAR F On 19/07/2017			Jibar Future	7.32000	92.68000	7.32000	92.68000		0.00	0	0
JIBAR F On 16/08/2017			Jibar Future	7.31000	92.69000	7.31000	92.69000		0.00	0	0
JIBAR F On 20/09/2017			Jibar Future	7.30000	92.70000	7.30000	92.70000		0.00	0	0
JIBAR F On 20/12/2017			Jibar Future	7.26000	92.74000	7.26000	92.74000		0.00	0	0
JIBAR F On 20/03/2018			Jibar Future	7.25000	92.75000	7.25000	92.75000		0.00	0	0
JIBAR F On 20/06/2018			Jibar Future	7.26000	92.74000	7.26000	92.74000		0.00	0	0
JIBAR F On 19/09/2018			Jibar Future	7.30000	92.70000	7.30000	92.70000		0.00	0	0
JIBAR F On 19/12/2018			Jibar Future	7.34000	92.66000	7.34000	92.66000		0.00	0	0
JIBAR F On 20/03/2019			Jibar Future	7.34000	92.66000	7.34000	92.66000		0.00	0	0
Total Jibar Future									0.00	0	0
Total For JIBAR FUTURE									0.00	0	0
Total for Jibar									0.00	0	0
10Y ST On 17/12/2025			Interest Rate Swap	96.04422	96.04422	96.21415	96.21415		0.00	0	0
10Y ST On 16/03/2026			Interest Rate Swap	93.07154	93.07154	93.25735	93.25735		0.00	0	0
10Y ST On 15/06/2026			Interest Rate Swap	91.82226	91.82226	92.02040	92.02040		0.00	0	0
10Y ST On 21/09/2026			Interest Rate Swap	93.95304	93.95304	94.15912	94.15912		0.00	0	0
10Y ST On 21/12/2026			Interest Rate Swap	97.67800	97.67800	97.88688	97.88688		0.00	0	0
10Y ST On 15/03/2027			Interest Rate Swap	96.24843	96.24843	96.46393	96.46393		0.00	0	0
10Y ST On 21/06/2027			Interest Rate Swap	98.28462	98.28462	98.50128	98.50128		0.00	0	0
Total 10Y STND Future									0.00	0	0
Total For 10Y STND									0.00	0	0
1Y STN On 15/06/2017			Interest Rate Swap	99.60709	99.60709	99.60709	99.60709		0.00	0	0
1Y STN On 21/09/2017			Interest Rate Swap	99.60243	99.60243	99.60556	99.60556		0.00	0	0
1Y STN On 21/12/2017			Interest Rate Swap	99.80229	99.80229	99.81098	99.81098		0.00	0	0
1Y STN On 15/03/2018			Interest Rate Swap	99.75051	99.75051	99.76515	99.76515		0.00	0	0
1Y STN On 21/06/2018			Interest Rate Swap	99.93138	99.93138	99.95394	99.95394		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	99.82634	99.82634	99.83526	99.83526		0.00	0	0
2Y STN On 16/03/2018			Interest Rate Swap	99.03432	99.03432	99.04900	99.04900		0.00	0	0
2Y STN On 15/06/2018			Interest Rate Swap	98.61639	98.61639	98.63849	98.63849		0.00	0	0
2Y STN On 21/09/2018			Interest Rate Swap	98.59427	98.59427	98.62569	98.62569		0.00	0	0
2Y STN On 21/12/2018			Interest Rate Swap	99.01000	99.01000	99.05000	99.05000		0.00	0	0
2Y STN On 15/03/2019			Interest Rate Swap	99.43160	99.43160	99.49530	99.49530		0.00	0	0
2Y STN On 21/06/2019			Interest Rate Swap	99.87195	99.87195	99.95021	99.95021		0.00	0	0
Total 2Y STND 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 2Y STND										0.00	0	0
5Y STN On 17/12/2020 Interest Rate Swap			96.75182	96.75182	96.87265	96.87265				0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			96.02767	96.02767	96.15722	96.15722				0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			95.27615	95.27615	95.41306	95.41306				0.00	0	0
5Y STN On 21/09/2021 Interest Rate Swap			95.51068	95.51068	95.65377	95.65377				0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			97.73387	97.73387	97.87965	97.87965				0.00	0	51
5Y STN On 15/03/2022 Interest Rate Swap			97.89623	97.89623	98.04507	98.04507				0.00	0	0
5Y STN On 21/06/2022 Interest Rate Swap			99.11334	99.11334	99.26708	99.26708				0.00	0	0
Total 5Y STND Future										0.00	0	51
Total For 5Y STND										0.00	0	51
Total for Interest Rate Swap										0.00	0	51
Total for Derivatives :										857,776,180.33	13,496	811,197
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	100.00000				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	99.72678	100.00000	100.00000				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			9.68500	99.28703	9.68500	99.26152				0.00	0	400,000,000
Total AA05 SPOT										0.00	0	400,000,000
Total For AA05										0.00	0	400,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	98.24615				0.00	0	0
Total AA06 SPOT										0.00	0	0
Total For AA06										0.00	0	0
AA06/JI On 15/04/2021 Spot Bond			100.00000	12.83811	100.00000	12.80632				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			10.26500	101.60913	10.26500	101.58119				0.00	0	0
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	105.60900	10.00000	105.58100				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	101.03850				0.00	384,300,000	1,219,700,000
Total AB010 SPOT										0.00	384,300,000	1,219,700,000
Total For AB010										0.00	384,300,000	1,219,700,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	100.07159			0.00	542,200,000	277,100,000
Total AB011 SPOT									0.00	542,200,000	277,100,000
Total For AB011									0.00	542,200,000	277,100,000
AB013 On 21/11/2018 Spot Bond			9.41000	101.09436	9.41000	101.06868			0.00	0	1,500,000,000
Total AB013 SPOT									0.00	0	1,500,000,000
Total For AB013									0.00	0	1,500,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	10.27382	100.00000	10.24809			0.00	0	0
Total AB014U SPOT									0.00	0	0
Total For AB014U									0.00	0	0
AB015L On 13/11/2024 Spot Bond			10.84000	103.65603	10.84000	103.62581			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	10.87404	100.00000	10.84681			0.00	0	0
Total AB016U SPOT									0.00	0	0
Total For AB016U									0.00	0	0
AB018L On 04/09/2025 Spot Bond			11.37000	100.54564	11.37000	100.51544			0.00	0	0
Total AB018U SPOT									0.00	0	0
Total For AB018U									0.00	0	0
AB019L On 04/09/2025 Spot Bond			100.00000	10.32206	100.00000	10.29706			0.00	0	0
Total AB019U SPOT									0.00	0	0
Total For AB019U									0.00	0	0
AB020L On 03/09/2027 Spot Bond			11.81000	89.29569	11.81000	89.26744			0.00	0	0
Total AB020U SPOT									0.00	0	0
Total For AB020U									0.00	0	0
AB021L On 03/09/2027 Spot Bond			100.00000	10.40214	100.00000	10.37694			0.00	0	0
Total AB021U SPOT									0.00	0	0
Total For AB021U									0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	14.92290	100.00000	14.88553			0.00	0	0
Total AB023U SPOT									0.00	0	0
Total For AB023U									0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	18.06913	100.00000	18.04044			0.00	0	0
Total AB024U SPOT									0.00	0	0
Total For AB024U									0.00	0	0
AB025L On 20/08/2026 Spot Bond			100.00000	12.29223	100.00000	12.26146			0.00	0	0
Total AB025U SPOT									0.00	0	0
Total For AB025U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB026L On 20/08/2021 Spot Bond			100.00000	15.04520	100.00000	15.01153			0.00	0	0
Total AB026U SPOT									0.00	0	0
Total For AB026U									0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	13.56864	100.00000	13.54178			0.00	0	0
Total AB028U SPOT									0.00	0	0
Total For AB028U									0.00	0	0
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	101.30281			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			8.90500	104.09871	8.90500	104.07357			0.00	0	0
Total AB09 SPOT									0.00	0	0
Total For AB09									0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	106.39800	10.00000	106.37000			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			3.13500	115.80550	3.13500	280.88144			0.00	0	0
Total ABCPI3 SPOT									0.00	0	0
Total For ABCPI3									0.00	0	0
ABFN0 On 17/03/2018 Spot Bond				100.00000	0.00000	100.60748			0.00	0	0
Total ABFN07 SPOT									0.00	0	0
Total For ABFN07									0.00	0	0
ABFN0i On 17/03/2020 Spot Bond				100.00000	0.00000	101.35816			0.00	0	0
Total ABFN08 SPOT									0.00	0	0
Total For ABFN08									0.00	0	0
ABFN0! On 17/03/2026 Spot Bond				100.00000	0.00000	100.11892			0.00	0	0
Total ABFN09 SPOT									0.00	0	0
Total For ABFN09									0.00	0	0
ABFN1i On 28/10/2019 Spot Bond				100.00000	0.00000	100.21660			0.00	0	0
Total ABFN10 SPOT									0.00	0	0
Total For ABFN10									0.00	0	0
ABFN1 On 09/04/2017 Spot Bond				100.00000	0.00000	101.63943			0.00	0	0
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	101.38364			0.00	0	0
Total ABFN12 SPOT									0.00	0	0
Total For ABFN12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN1: On 14/05/2020 Spot Bond				100.00000	0.00000	101.10325			0.00	0	34,400,000
Total ABFN13 SPOT									0.00	0	34,400,000
Total For ABFN13									0.00	0	34,400,000
ABFN1: On 14/05/2022 Spot Bond				100.00000	0.00000	100.82248			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	101.29675			0.00	0	300,000,000
Total ABFN15 SPOT									0.00	0	300,000,000
Total For ABFN15									0.00	0	300,000,000
ABFN1: On 11/11/2022 Spot Bond				100.00000	0.00000	101.32453			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	101.09569			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	99.88141			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			11.41000	101.07833	11.41000	104.38859			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	98.67311			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	99.93024			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	100.93991			0.00	0	0
Total ABK12 SPOT									0.00	0	0
Total For ABK12									0.00	0	0
ABK2 On 24/05/2018 Spot Bond			10.66000	100.87077	10.66000	101.81950			0.00	0	0
Total ABK2 SPOT									0.00	0	0
Total For ABK2									0.00	0	0
ABK3 On 07/11/2018 Spot Bond				100.00000	0.00000	100.00245			0.00	0	0
Total ABK3 SPOT									0.00	0	0
Total For ABK3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABK3/J On 07/11/2018 Spot Bond			100.00000	32.59507	100.00000	32.51345			0.00	0	0
Total ABK3/JIBAR SPOT									0.00	0	0
Total For ABK3/JIBAR									0.00	0	0
ABK4 On 24/05/2018 Spot Bond				100.00000	0.00000	100.64561			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	42.11900	100.00000	42.01353			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	99.02777			0.00	0	0
Total ABK5 SPOT									0.00	0	0
Total For ABK5									0.00	0	0
ABK5/J On 31/10/2018 Spot Bond			100.00000	32.54352	100.00000	32.46203			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	100.43664			0.00	0	0
Total ABK6 SPOT									0.00	0	0
Total For ABK6									0.00	0	0
ABK7 On 03/06/2019 Spot Bond				100.00000	0.00000	97.87153			0.00	0	0
Total ABK7 SPOT									0.00	0	0
Total For ABK7									0.00	0	0
ABK8 On 03/06/2021 Spot Bond				100.00000	0.00000	94.90312			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	96.21195			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			6.04000	105.51157	6.04000	145.37846			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			6.04000	101.24367	6.04000	128.06586			0.00	0	0
Total ABKI02 SPOT									0.00	0	0
Total For ABKI02									0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			100.00000	11.88864	100.00000	11.86832			0.00	0	0
Total ABKI02/R212 SPOT									0.00	0	0
Total For ABKI02/R212									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABKI03 On 13/10/2021 Spot Bond			7.29000	90.32114	7.29000	107.17498			0.00	0	0
Total ABKI03 SPOT									0.00	0	0
Total For ABKI03									0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	5.86170	100.00000	5.85168			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			8.09000	93.62864	8.09000	106.49505			0.00	0	240,000,000
Total ABKI04 SPOT									0.00	0	240,000,000
Total For ABKI04									0.00	0	240,000,000
ABKI04 On 13/03/2024 Spot Bond			100.00000	6.61525	100.00000	6.59983			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	86.29749			0.00	266,872,349	587,053,276
Total ABKS1 SPOT									0.00	266,872,349	587,053,276
Total For ABKS1									0.00	266,872,349	587,053,276
ABN05 On 18/04/2021 Spot Bond			3.33500	183.19729	3.33500	183.15692			0.00	0	0
Total ABN05 SPOT									0.00	0	0
Total For ABN05									0.00	0	0
ABN09 On 27/06/2023 Spot Bond			2.17000	193.20891	2.17000	193.17241			0.00	0	0
Total ABN09 SPOT									0.00	0	0
Total For ABN09									0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	206.73078	1.82000	206.69373			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			8.30125	93.41046	8.30125	93.38715			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			8.30125	93.41046	8.30125	93.38715			0.00	0	0
Total ABN34 SPOT									0.00	0	0
Total For ABN34									0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN47 SPOT									0.00	0	0
Total For ABN47									0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	101.61855			0.00	0	0
Total ABN48 SPOT									0.00	0	0
Total For ABN48									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	99.88997			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	101.64764			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			3.05000	92.99174	3.05000	119.62644			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			2.85000	97.59282	2.85000	172.47860			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			2.73000	110.61035	2.73000	227.17236			0.00	0	0
Total ABN63 SPOT									0.00	0	0
Total For ABN63									0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.70000	91.82677	9.70000	91.80313			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	117.56000			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	102.67293			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	112.61000			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	128.29000			0.00	0	0
Total ABN74 SPOT									0.00	0	0
Total For ABN74									0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	108.04526	9.63000	108.01734			0.00	0	0
Total ABN76 SPOT									0.00	0	0
Total For ABN76									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN77 On 07/06/2017 Spot Bond				100.00000	0.00000	116.88000			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			9.93500	106.09883	9.93500	106.07057			0.00	0	0
Total ABN79 SPOT									0.00	0	0
Total For ABN79									0.00	0	0
ABN80 On 31/03/2021 Spot Bond			8.89000	92.74904	8.89000	92.72688			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			10.48000	102.74066	10.48000	102.71183			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	100.23325			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	101.30208			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			8.33000	101.59337	8.33000	101.57084		83,966,400,000,000.00	10,080,000,000	3,020,000,000	
Total ABS10 SPOT								13,966,400,000,000.00	10,080,000,000	3,020,000,000	
Total For ABS10								13,966,400,000,000.00	10,080,000,000	3,020,000,000	
ABS11 On 09/04/2021 Spot Bond			9.01500	105.64726	9.01500	105.62167		1,201,699,500,000.00	133,300,000	753,300,000	
Total ABS11 SPOT								1,201,699,500,000.00	133,300,000	753,300,000	
Total For ABS11								1,201,699,500,000.00	133,300,000	753,300,000	
ABS12 On 14/05/2020 Spot Bond			9.15000	103.57330	9.15000	103.54770		0.00	0	0	
Total ABS12 SPOT								0.00	0	0	
Total For ABS12								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS12/ On 14/05/2020 Spot Bond			9.20000	103.43908	9.20000	103.41338			0.00	0	0
Total ABS12/R207 SPOT									0.00	0	0
Total For ABS12/R207									0.00	0	0
ABS13 On 14/05/2022 Spot Bond			9.59500	103.74334	9.59500	103.71649			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 11/11/2020 Spot Bond			8.85500	104.72909	8.85500	104.70403			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			9.38000	105.19446	9.38000	105.16783		98,490,000,000.00		10,500,000	3,500,000
Total ABS15 SPOT								98,490,000,000.00		10,500,000	3,500,000
Total For ABS15								98,490,000,000.00		10,500,000	3,500,000
ABS16 On 11/11/2025 Spot Bond			9.99000	106.07240	9.99000	106.04384			0.00	0	0
Total ABS16 SPOT									0.00	0	0
Total For ABS16									0.00	0	0
ABS17 On 11/11/2027 Spot Bond			10.73000	103.25636	10.73000	103.22655			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			9.65000	100.82309	9.65000	100.79684			0.00	0	0
Total ABS18 SPOT									0.00	0	0
Total For ABS18									0.00	0	0
ABS6 On 01/06/2020 Spot Bond			8.89000	100.62013	8.89000	100.59609		90,678,000,000.00		10,200,000	3,400,000
Total ABS6 SPOT								90,678,000,000.00		10,200,000	3,400,000
Total For ABS6								90,678,000,000.00		10,200,000	3,400,000
ABS7 On 11/09/2026 Spot Bond			10.03000	92.87252	10.03000	92.84782			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	9.07805	100.00000	9.05807			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			3.32500	219.38899	3.32500	277.90466			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS14 On 31/01/2022 Spot Bond			2.54000	141.64837	2.54000	144.46486			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.04415	100.00000	0.04403			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	51.57391	100.00000	51.44897			0.00	0	300,000,000
Total ACL02U SPOT									0.00	0	300,000,000
Total For ACL02U									0.00	0	300,000,000
ACL047 On 22/10/2018 Spot Bond				100.00000	0.00000	87.30034			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	101.36273			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	101.36273			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	101.36924			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	101.36924			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	101.35622			0.00	0	0
Total ACL087 SPOT									0.00	0	0
Total For ACL087									0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	106.39800	10.00000	106.37000			0.00	0	0
Total ACL089/JIBAR SPOT									0.00	0	0
Total For ACL089/JIBAR									0.00	0	0
ACL095 On 20/12/2018 Spot Bond				100.00000	0.00000	100.04948			0.00	0	0
Total ACL095 SPOT									0.00	0	0
Total For ACL095									0.00	0	0
ACL096 On 20/06/2020 Spot Bond				100.00000	0.00000	100.05051			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	100.05096			0.00	0	0
Total ACL097 SPOT									0.00	0	0
Total For ACL097									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL09€ On 20/12/2025 Spot Bond				100.00000	0.00000	100.04993				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	100.04790				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			9.17000	102.07280	9.17000	102.04766				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	202.38611				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	202.47776				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	100.04881				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
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL13€ On 30/07/2017 Spot Bond				100.00000	0.00000	101.35136				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	101.43937				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL142 On 25/11/2020 Spot Bond			10.00000	106.39800	10.00000	106.37000				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL144 On 20/12/2021 Spot Bond				100.00000	0.00000	100.04899				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	100.00000				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				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	100.08136	10.23000	100.05423				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL165 On 20/06/2017 Spot Bond				100.00000	0.00000	107.45350				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			9.54000	102.98972	9.54000	102.96336				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL168 On 20/06/2017 Spot Bond				100.00000	0.00000	100.04806				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL169 On 20/06/2017 Spot Bond			1.75000	131.26694	1.75000	131.24368				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL173 On 20/06/2017 Spot Bond				100.00000	0.00000	100.04769				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	100.04900				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL177 On 20/06/2019 Spot Bond				100.00000	0.00000	100.04635				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	100.06239				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	100.22400				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	101.34022				0.00	0	100,000,000
Total ACL183 SPOT										0.00	0	100,000,000
Total For ACL183										0.00	0	100,000,000
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	100.19793				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	100.04855				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	100.04909				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	100.04976				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	100.05001				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	100.05001				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL195 On 20/06/2017 Spot Bond				100.00000	0.00000	100.05326				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	100.04790				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	100.05284				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	100.28202				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL199 On 20/06/2017 Spot Bond				100.00000	0.00000	100.05326				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	100.05092				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	100.05092				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	142.62511				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	143.59235				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	100.04497				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	100.69736				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	100.04587				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	99.34870				0.00	0	900,000,000
Total ACL213 SPOT										0.00	0	900,000,000
Total For ACL213										0.00	0	900,000,000
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	92.00018				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	100.04529				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	100.04525				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	100.04837				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	100.97937				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	101.46507				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	101.44419				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	100.04814				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond				100.00000	0.00000	100.04735				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	100.34401				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	58.05565	100.00000	57.91500				0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	58.05565	100.00000	57.91500				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	100.71300				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	100.43684				0.00	0	0
Total ADCB05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ADCB05										0.00	0	0
ADCB2 On 31/07/2018 Spot Bond			100.00000	44.05051	100.00000	43.94021				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	98.66194	100.00000	98.40832				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	20.42680	100.00000	20.37622				0.00	0	0
Total AFS1U SPOT										0.00	0	0
Total For AFS1U										0.00	0	0
AFS2U On 02/07/2020 Spot Bond			100.00000	6.70366	100.00000	6.68706				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	101.57870				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	101.63013				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	101.80147				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	101.52729				0.00	0	0
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0
AHF3A: On 18/10/2019 Spot Bond				100.00000	0.00000	101.54444				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	101.97277				0.00	0	0
Total AHF3B2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For AHF3B2									0.00	0	0
AHF3B: On 18/04/2019 Spot Bond				100.00000	0.00000	101.88717			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	102.58823			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	102.33198			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	40.08324	100.00000	39.97987			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	13.36494	100.00000	13.33048			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	11.65729	100.00000	11.62723			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	9.49550	100.00000	9.47102			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			8.96000	99.50747	8.96000	99.48378		4,963,039,872,000.00	553,910,700	553,910,700	
Total AIR01 SPOT								4,963,039,872,000.00	553,910,700	553,910,700	
Total For AIR01								4,963,039,872,000.00	553,910,700	553,910,700	
AIR02 On 30/04/2023 Spot Bond			10.10000	111.66768	10.10000	111.63746		0.00	0	0	
Total AIR02 SPOT								0.00	0	0	
Total For AIR02								0.00	0	0	
AIR04 On 29/05/2024 Spot Bond			9.44000	101.91277	9.44000	101.88681		0.00	0	0	
Total AIR04 SPOT								0.00	0	0	
Total For AIR04								0.00	0	0	
AIR04U On 26/10/2029 Spot Bond			100.00000	16.12004	100.00000	16.08416		0.00	0	0	
Total AIR04U SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AIR04U										0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.35500	100.59706	10.35500	100.56901				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			3.10500	178.03613	3.10500	177.99800				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	100.03274				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	99.87521				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	101.09009				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	101.55044				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	64.78458	100.00000	64.62415				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	62.85247	100.00000	62.69509				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	22.72343	100.00000	22.66653				0.00	0	0
Total AS126U SPOT										0.00	0	0
Total For AS126U										0.00	0	0
AS127L On 19/02/2019 Spot Bond			100.00000	22.72343	100.00000	22.66653				0.00	0	0
Total AS127U SPOT										0.00	0	0
Total For AS127U										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	3.48083	100.00000	3.47464				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	0.06714	100.00000	0.06707				0.00	0	0
Total AS139U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AS139U										0.00	0	0
AS167L On 04/10/2021 Spot Bond			100.00000	11.29692	100.00000	11.26955				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	19.10968	100.00000	19.06339				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS180L On 09/03/2019 Spot Bond			100.00000	28.84316	100.00000	28.77329				0.00	0	0
Total AS180U SPOT										0.00	0	0
Total For AS180U										0.00	0	0
ASN008 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN010 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN011 On 20/03/2019 Spot Bond				100.00000	0.00000	100.04640				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	102.97803				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
ASN016 On 11/04/2017 Spot Bond				100.00000	0.00000	99.31000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN020 On 09/06/2017 Spot Bond				100.00000	0.00000	114.73375				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN022 On 07/12/2033 Spot Bond			2.98000	246.49415	2.98000	246.44217				0.00	0	0
Total ASN022 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN022										0.00	0	0
ASN02: On 20/06/2019 Spot Bond				100.00000	0.00000	98.75490				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	97.08143				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN03: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03: On 10/11/2019 Spot Bond				100.00000	0.00000	101.01419				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			2.99500	173.39950	2.99500	219.65076				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	101.61496				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN05: On 22/04/2020 Spot Bond				100.00000	0.00000	101.53518				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	101.34841				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	101.32762				0.00	0	0
Total ASN061 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN061										0.00	0	0
ASN06: On 14/05/2018 Spot Bond				100.00000	0.00000	99.38822				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	100.51898				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	100.15870				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	101.09578				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	94.34137				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	100.05442				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08: On 20/09/2020 Spot Bond				100.00000	0.00000	100.04666				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	100.30889				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN082										0.00	0	0
ASN08: On 20/06/2020 Spot Bond				100.00000	0.00000	99.63723				0.00	0	0
Total ASN083 SPOT										0.00	0	0
Total For ASN083										0.00	0	0
ASN08: On 03/09/2020 Spot Bond				100.00000	0.00000	100.54142				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	99.88509				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	112.63085				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	101.78063				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	101.50315				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN09: On 29/10/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN094 SPOT										0.00	0	0
Total For ASN094										0.00	0	0
ASN09: On 10/11/2020 Spot Bond				100.00000	0.00000	101.04231				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	70.18097				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	100.52358				0.00	0	0
Total ASN111 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ASN111									0.00	0	0
ASN11: On 20/12/2017 Spot Bond				100.00000	0.00000	100.04816			0.00	0	0
Total ASN112 SPOT									0.00	0	0
Total For ASN112									0.00	0	0
ASN11: On 08/03/2021 Spot Bond				100.00000	0.00000	100.39230			0.00	0	0
Total ASN113 SPOT									0.00	0	0
Total For ASN113									0.00	0	0
ASN11: 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
ASN11: 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
ASN11: On 27/01/2018 Spot Bond				100.00000	0.00000	101.34232			0.00	0	0
Total ASN119 SPOT									0.00	0	0
Total For ASN119									0.00	0	0
ASN12: On 20/12/2020 Spot Bond				100.00000	0.00000	100.06113			0.00	0	0
Total ASN121 SPOT									0.00	0	0
Total For ASN121									0.00	0	0
ASN12: On 20/03/2019 Spot Bond				100.00000	0.00000	100.04734			0.00	0	0
Total ASN125 SPOT									0.00	0	0
Total For ASN125									0.00	0	0
ASN12: On 24/02/2019 Spot Bond				100.00000	0.00000	100.67595			0.00	0	0
Total ASN128 SPOT									0.00	0	0
Total For ASN128									0.00	0	0
ASN12: On 24/02/2019 Spot Bond				100.00000	0.00000	100.67946			0.00	0	0
Total ASN129 SPOT									0.00	0	0
Total For ASN129									0.00	0	0
ASN13: On 24/02/2019 Spot Bond				100.00000	0.00000	100.66545			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	100.49067			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	100.48684			0.00	0	0
Total ASN132 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN132										0.00	0	0
ASN13: On 20/12/2020 Spot Bond				100.00000	0.00000	100.06062				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	82.56000				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			3.27000	139.82612	3.27000	139.79548				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	82.56000				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	100.04689				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	102.57125				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14: On 28/04/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14: On 20/06/2021 Spot Bond				100.00000	0.00000	58.51370				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond				100.00000	0.00000	101.14039				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	101.14039				0.00	0	0
Total ASN147 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN147										0.00	0	0
ASN14: On 31/01/2022 Spot Bond			3.31500	139.54413	3.31500	139.51337				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	104.17316				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	100.53435				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			3.75000	91.04740	3.75000	158.41759				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	101.11730				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	100.77994				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16: On 29/08/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16: On 06/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16: On 20/06/2021 Spot Bond				100.00000	0.00000	100.05087				0.00	0	0
Total ASN165 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.49362				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	100.50219				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN17: On 21/12/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17: On 23/12/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN17: On 25/02/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN179 SPOT										0.00	0	0
Total For ASN179										0.00	0	0
ASN38: On 20/12/2017 Spot Bond			100.00000	55.47791	100.00000	55.34352				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	55.52707	100.00000	55.39256				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	55.30586	100.00000	55.17188				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN50: On 16/03/2018 Spot Bond			100.00000	55.80335	100.00000	55.66817				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN75: On 20/09/2020 Spot Bond			100.00000	5.53771	100.00000	5.52429				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89: On 02/10/2018 Spot Bond			100.00000	31.44446	100.00000	33.35122				0.00	0	0
Total ASN89U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN89U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	100.21580				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			8.83500	101.11208	8.83500	101.08806				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	101.63620				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	100.12639				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW17 On 05/12/2018 Spot Bond			100.00000	29.16233	100.00000	29.09168				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	100.08966				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			10.21500	100.82932	10.21500	100.80173				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			9.83500	97.88079	9.83500	97.85484				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.30000	99.95526	9.30000	99.93016				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	100.39228				0.00	0	0
Total BAW22 SPOT										0.00	0	0
Total For BAW22										0.00	0	0
BAW23 On 15/10/2017 Spot Bond			100.00000	60.45247	100.00000	60.30278				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	100.36987				0.00	0	0
Total BAW24 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAW24										0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	102.88388				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			9.05500	100.17930	9.05500	105.11165				0.00	0	0
Total BAW8 SPOT										0.00	0	0
Total For BAW8										0.00	0	0
BAYA08 On 31/12/2017 Spot Bond			12.07260	99.59648	12.07260	102.23004				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			12.28350	99.72777	12.28350	68.94300				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			11.83000	99.73780	11.83000	99.52980				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	102.38874				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			11.75500	94.12914	11.75500	98.98035				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA27 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	99.72654				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			11.41000	91.77516	11.41000	100.71963				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	99.73339				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	99.72735				0.00	0	0
Total BAYA34 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BAYA34									0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	98.91531			0.00	0	0
Total BAYA35 SPOT									0.00	0	0
Total For BAYA35									0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	99.10792			0.00	0	0
Total BAYA36 SPOT									0.00	0	0
Total For BAYA36									0.00	0	0
BAYA36 On 30/09/2018 Spot Bond				100.00000	0.00000	98.56041			0.00	0	0
Total BAYA39 SPOT									0.00	0	0
Total For BAYA39									0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	97.39229			0.00	33,512,600	16,756,300
Total BAYA41 SPOT									0.00	33,512,600	16,756,300
Total For BAYA41									0.00	33,512,600	16,756,300
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	99.72769			0.00	0	0
Total BAYA42 SPOT									0.00	0	0
Total For BAYA42									0.00	0	0
BAYA42 On 31/03/2017 Spot Bond				100.00000	0.00000	99.73651			0.00	0	0
Total BAYA43 SPOT									0.00	0	0
Total For BAYA43									0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	99.73651			0.00	0	0
Total BAYA44 SPOT									0.00	0	0
Total For BAYA44									0.00	0	0
BAYA44 On 31/03/2019 Spot Bond				100.00000	0.00000	99.72780			0.00	0	0
Total BAYA45 SPOT									0.00	0	0
Total For BAYA45									0.00	0	0
BAYA45 On 31/03/2017 Spot Bond				100.00000	0.00000	99.77010			0.00	0	0
Total BAYA50 SPOT									0.00	0	0
Total For BAYA50									0.00	0	0
BAYA50 On 31/03/2019 Spot Bond				100.00000	0.00000	99.69436			0.00	0	0
Total BAYA51 SPOT									0.00	0	0
Total For BAYA51									0.00	0	0
BAYA51 On 31/03/2019 Spot Bond				100.00000	0.00000	99.70740			0.00	0	0
Total BAYA52 SPOT									0.00	0	0
Total For BAYA52									0.00	0	0
BAYA52 On 30/09/2017 Spot Bond				100.00000	0.00000	99.76974			0.00	0	0
Total BAYA53 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA53										0.00	0	0
BAYA5 On 30/09/2019 Spot Bond				100.00000	0.00000	99.70753				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYB0 On 31/03/2017 Spot Bond			14.19441	99.68985	14.19441	102.95810				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB0 On 30/06/2019 Spot Bond				100.00000	0.00000	99.65012				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB0 On 31/12/2019 Spot Bond				100.00000	0.00000	99.64993				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB0 On 31/03/2020 Spot Bond				100.00000	0.00000	99.65002				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB0 On 30/09/2020 Spot Bond				100.00000	0.00000	99.63792				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB0 On 30/09/2018 Spot Bond				100.00000	0.00000	99.69167				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYD1 On 30/06/2035 Spot Bond			100.00000	18.32295	100.00000	18.27757				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2 On 30/06/2035 Spot Bond			100.00000	16.67594	100.00000	16.63465				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3 On 30/06/2035 Spot Bond			100.00000	10.29379	100.00000	10.26831				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4 On 30/06/2035 Spot Bond			100.00000	10.31734	100.00000	10.29150				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5 On 30/06/2035 Spot Bond			100.00000	12.44568	100.00000	12.41486				0.00	0	0
Total BAYD5U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	10.78397	100.00000	10.75727				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC117L On 02/05/2017 Spot Bond			100.00000	90.12346	100.00000	89.90148				0.00	0	0
Total BC117U SPOT										0.00	0	0
Total For BC117U										0.00	0	0
BC118L On 15/05/2017 Spot Bond			100.00000	87.32057	100.00000	87.11217				0.00	0	0
Total BC118U SPOT										0.00	0	0
Total For BC118U										0.00	0	0
BC119L On 24/05/2017 Spot Bond			100.00000	85.48009	100.00000	85.28037				0.00	0	0
Total BC119U SPOT										0.00	0	0
Total For BC119U										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	101.34552				0.00	200,000,000	100,000,000
Total BCJ04 SPOT										0.00	200,000,000	100,000,000
Total For BCJ04										0.00	200,000,000	100,000,000
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	101.66160				0.00	100,000,000	50,000,000
Total BCJ06 SPOT										0.00	100,000,000	50,000,000
Total For BCJ06										0.00	100,000,000	50,000,000
BCJ09 On 25/07/2017 Spot Bond				100.00000	0.00000	101.32559				0.00	60,000,000	30,000,000
Total BCJ09 SPOT										0.00	60,000,000	30,000,000
Total For BCJ09										0.00	60,000,000	30,000,000
BCJ10 On 12/07/2017 Spot Bond				100.00000	0.00000	101.68885				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCJ11 On 14/11/2017 Spot Bond				100.00000	0.00000	100.85264				0.00	0	0
Total BCJ11 SPOT										0.00	0	0
Total For BCJ11										0.00	0	0
BCJ12 On 23/03/2018 Spot Bond			100.00000	49.25000	100.00000	100.00000			000,000,000,000,000.00	440,000,000,000	220,000,000,000	
Total BCJ12 SPOT									10,000,000,000,000.00	440,000,000,000	220,000,000,000	
Total For BCJ12									10,000,000,000,000.00	440,000,000,000	220,000,000,000	
BCP3U On 30/06/2019 Spot Bond			100.00000	22.64896	100.00000	22.59288				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	22.64896	100.00000	22.59288				0.00	0	0
Total BCP4U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BCP4U									0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.43500	101.49610	2.43500	197.82977			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			8.55000	97.73601	8.55000	177.23831			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			8.55000	91.77653	8.55000	177.72049			0.00	0	0
Total BD0206 SPOT									0.00	0	0
Total For BD0206									0.00	0	0
BD0302 On 18/04/2028 Spot Bond			8.93500	97.81314	8.93500	97.78965			0.00	0	0
Total BD0302 SPOT									0.00	0	0
Total For BD0302									0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BD311E SPOT									0.00	0	0
Total For BD311E									0.00	0	0
BEER02 On 28/03/2018 Spot Bond			8.06000	99.01051	8.06000	98.98890			0.00	0	50,038,000
Total BEER02 SPOT									0.00	0	50,038,000
Total For BEER02									0.00	0	50,038,000
BG1A7U On 21/11/2032 Spot Bond			100.00000	9.20936	100.00000	9.18630			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	7.96952	100.00000	7.94957			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	7.96952	100.00000	7.94957			0.00	0	0
Total BG1B2U SPOT									0.00	0	0
Total For BG1B2U									0.00	0	0
BG1C2U On 21/11/2032 Spot Bond			100.00000	8.45468	100.00000	8.43351			0.00	0	0
Total BG1C2U SPOT									0.00	0	0
Total For BG1C2U									0.00	0	0
BG1D2U On 21/11/2032 Spot Bond			100.00000	0.00008	100.00000	0.00008			0.00	0	0
Total BG1D2U SPOT									0.00	0	0
Total For BG1D2U									0.00	0	0
BG1E2U On 21/11/2032 Spot Bond			100.00000	11.31169	100.00000	11.28336			0.00	0	0
Total BG1E2U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BG1E2U										0.00	0	0
BG1F2I On 21/11/2032 Spot Bond			100.00000	15.62416	100.00000	15.58503				0.00	0	0
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										0.00	0	0
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42C SPOT										0.00	0	0
Total For BG42C										0.00	0	0
BGL01 On 19/11/2024 Spot Bond				100.00000	0.00000	101.57687				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2019 Spot Bond			10.57000	104.28158	10.57000	104.25192				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	101.93761				0.00	0	0
Total BGL03 SPOT										0.00	0	0
Total For BGL03										0.00	0	0
BGL04 On 05/02/2025 Spot Bond			10.77000	97.49412	10.77000	99.48389				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			11.11500	101.92000	11.11500	101.24317				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	100.62251				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2027 Spot Bond			11.74000	101.04081	11.74000	100.87029				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	100.57165				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			11.11500	100.62758	11.11500	100.59751				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	101.35176				0.00	0	0
Total BGL10 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BGL10									0.00	0	0
BGL11 On 05/05/2021 Spot Bond			11.49500	106.14471	11.49500	107.67457			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	101.97816			0.00	0	0
Total BGL12 SPOT									0.00	0	0
Total For BGL12									0.00	0	0
BGL13 On 20/08/2021 Spot Bond			11.53500	101.67608	11.53500	101.64458			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	101.44459			0.00	0	0
Total BGL14 SPOT									0.00	0	0
Total For BGL14									0.00	0	0
BGL15 On 17/03/2022 Spot Bond				100.00000	0.00000	100.18200			0.00	0	0
Total BGL15 SPOT									0.00	0	0
Total For BGL15									0.00	0	0
BGR04 On 28/02/2018 Spot Bond				100.00000	0.00000	100.52740			0.00	0	0
Total BGR04 SPOT									0.00	0	0
Total For BGR04									0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	100.76652			0.00	0	1,030,000,000
Total BID04 SPOT									0.00	0	1,030,000,000
Total For BID04									0.00	0	1,030,000,000
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	98.95551			0.00	0	0
Total BID05 SPOT									0.00	0	0
Total For BID05									0.00	0	0
BID06 On 30/06/2019 Spot Bond			8.86000	101.98525	8.86000	101.96097			0.00	0	2,200,000,000
Total BID06 SPOT									0.00	0	2,200,000,000
Total For BID06									0.00	0	2,200,000,000
BLG1A6 On 21/11/2032 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BLG1A6 SPOT									0.00	0	0
Total For BLG1A6									0.00	0	0
BPPF01 On 22/03/2018 Spot Bond			100.00000	55.37625	100.00000	100.00000		500,000,000,000,000.00	25,000,000,000	20,000,000,000	
Total BPPF01 SPOT								10,000,000,000,000.00	25,000,000,000	20,000,000,000	
Total For BPPF01								10,000,000,000,000.00	25,000,000,000	20,000,000,000	
BPPF02 On 22/03/2020 Spot Bond			100.00000	16.84210	100.00000	100.00000		000,000,000,000,000.00	30,000,000,000	30,000,000,000	
Total BPPF02 SPOT								10,000,000,000,000.00	30,000,000,000	30,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BPPF02										10,000,000,000,000.00	30,000,000,000	30,000,000,000
BSR17 On 19/06/2018 Spot Bond				100.00000	0.00000	100.63419				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC15 On 17/05/2017 Spot Bond				100.00000	0.00000	98.79391				0.00	0	0
Total BTC152 SPOT										0.00	0	0
Total For BTC152										0.00	0	0
BTC16 On 03/04/2017 Spot Bond				100.00000	0.00000	100.21444				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	99.70408				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	99.59864				0.00	0	0
Total BTC162 SPOT										0.00	0	0
Total For BTC162										0.00	0	0
BTC16 On 03/05/2017 Spot Bond				100.00000	0.00000	99.11312				0.00	0	0
Total BTC163 SPOT										0.00	0	0
Total For BTC163										0.00	0	0
BTC16 On 10/05/2017 Spot Bond				100.00000	0.00000	98.97129				0.00	0	0
Total BTC164 SPOT										0.00	0	0
Total For BTC164										0.00	0	0
BTC16 On 17/05/2017 Spot Bond				100.00000	0.00000	98.82119				0.00	0	0
Total BTC165 SPOT										0.00	0	0
Total For BTC165										0.00	0	0
BTC16 On 21/05/2017 Spot Bond				100.00000	0.00000	98.73717				0.00	0	0
Total BTC166 SPOT										0.00	0	0
Total For BTC166										0.00	0	0
BTC16 On 02/06/2017 Spot Bond				100.00000	0.00000	98.48659				0.00	0	0
Total BTC167 SPOT										0.00	0	0
Total For BTC167										0.00	0	0
BTC16 On 06/06/2017 Spot Bond				100.00000	0.00000	98.40265				0.00	0	0
Total BTC168 SPOT										0.00	0	0
Total For BTC168										0.00	0	0
BTC16 On 07/06/2017 Spot Bond				100.00000	0.00000	98.38266				0.00	0	0
Total BTC169 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BTC169										0.00	0	0
BTC17 On 14/06/2017 Spot Bond				100.00000	0.00000	98.47349				0.00	0	0
Total BTC170 SPOT										0.00	0	0
Total For BTC170										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	99.88130				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	99.87716				0.00	0	200,000,000
Total BWZ20A SPOT										0.00	0	200,000,000
Total For BWZ20A										0.00	0	200,000,000
BWZJ1 On 17/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond				100.00000	0.00000	100.76377				0.00	0	100,000,000
Total BWZJ18 SPOT										0.00	0	100,000,000
Total For BWZJ18										0.00	0	100,000,000
BWZJ1 On 10/11/2019 Spot Bond				100.00000	0.00000	101.04772				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	101.07473				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	10.58507	100.00000	10.55885				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	10.58507	100.00000	10.55885				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	10.61388	100.00000	10.58759				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	10.61388	100.00000	10.58759				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	46.00612	100.00000	45.89220				0.00	0	0
Total BYA49U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BYA49U									0.00	0	0
BYB10I On 30/09/2021 Spot Bond			100.00000	16.55121	100.00000	16.51022			0.00	0	0
Total BYB10U SPOT									0.00	0	0
Total For BYB10U									0.00	0	0
CBL12 On 06/09/2018 Spot Bond			15.11000	95.71885	15.11000	95.68098			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	102.85413			0.00	0	0
Total CBL13 SPOT									0.00	0	0
Total For CBL13									0.00	0	0
CBL14 On 01/02/2019 Spot Bond			12.91000	99.37040	12.91000	99.33607			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			8.41500	103.38523	8.41500	103.36170		26,928,000,000,000.00	3,200,000,000	1,600,000,000	
Total CBL16 SPOT								26,928,000,000,000.00	3,200,000,000	1,600,000,000	
Total For CBL16								26,928,000,000,000.00	3,200,000,000	1,600,000,000	
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	98.80766			0.00	0	0
Total CBL17 SPOT									0.00	0	0
Total For CBL17									0.00	0	0
CBL18 On 23/08/2019 Spot Bond			12.41000	98.08162	12.41000	98.04901			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	99.08969			0.00	0	230,000,000
Total CBL20 SPOT									0.00	0	230,000,000
Total For CBL20									0.00	0	230,000,000
CBL22 On 06/05/2020 Spot Bond			9.81500	99.73450	9.81500	99.70811			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	100.81717			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	101.32488			0.00	0	80,000,000
Total CBL24 SPOT									0.00	0	80,000,000
Total For CBL24									0.00	0	80,000,000
CBL25 On 06/05/2019 Spot Bond				100.00000	0.00000	101.16852			0.00	0	0
Total CBL25 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CBL25										0.00	0	0
CBL26 On 06/05/2021 Spot Bond			10.11500	107.46631	10.11500	107.43702				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			10.35500	113.08091	10.35500	113.04954				0.00	0	0
Total CCT01 SPOT										0.00	0	0
Total For CCT01										0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.48000	108.83751	10.48000	108.80697				0.00	0	350,000,000
Total CCT02 SPOT										0.00	0	350,000,000
Total For CCT02										0.00	0	350,000,000
CCT03 On 15/03/2025 Spot Bond			10.43000	104.12583	10.43000	104.09707				0.00	0	0
Total CCT03 SPOT										0.00	0	0
Total For CCT03										0.00	0	0
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	103.58433				0.00	0	0
Total CGR14 SPOT										0.00	0	0
Total For CGR14										0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	106.39830	10.00000	106.37050				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	101.88301				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	99.99970				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	101.74110				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	36.86609	100.00000	36.77378				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	40.88411	100.00000	40.78507				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	47.50432	100.00000	47.38668				0.00	0	0
Total CGR20U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CGR20U										0.00	0	0
CGR21 On 12/10/2020 Spot Bond				100.00000	0.00000	102.25223				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CGR23 On 08/02/2019 Spot Bond				100.00000	0.00000	101.32057				0.00	0	0
Total CGR23 SPOT										0.00	0	0
Total For CGR23										0.00	0	0
CGR24 On 08/02/2021 Spot Bond				100.00000	0.00000	101.43350				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	99.85239				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	99.88325				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	100.72386				0.00	0	0
Total CGR27 SPOT										0.00	0	0
Total For CGR27										0.00	0	0
CGR28 On 08/02/2018 Spot Bond				100.00000	0.00000	101.05954				0.00	0	0
Total CGR28 SPOT										0.00	0	0
Total For CGR28										0.00	0	0
CGR29 On 08/02/2021 Spot Bond				100.00000	0.00000	101.35994				0.00	0	0
Total CGR29 SPOT										0.00	0	0
Total For CGR29										0.00	0	0
CGR30 On 08/05/2017 Spot Bond			100.00000	88.80779	100.00000	88.59223				0.00	0	0
Total CGR30 SPOT										0.00	0	0
Total For CGR30										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	102.16775				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	102.24198				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	102.32737				0.00	0	0
Total CIG05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CIG05										0.00	0	0
CIG06 On 28/08/2018 Spot Bond				100.00000	0.00000	100.63129				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	100.67545				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	23.23051	100.00000	23.17423				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	101.46617				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	101.50335				0.00	0	0
Total CIG11 SPOT										0.00	0	0
Total For CIG11										0.00	0	0
CIG12 On 29/07/2021 Spot Bond				100.00000	0.00000	101.56274				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	102.23139	10.11000	102.20354				0.00	0	0
Total CLN184 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN184										0.00	0	0
CLN19: On 29/08/2021 Spot Bond			3.14000	133.59675	3.14000	135.64898				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN19: On 13/09/2021 Spot Bond			3.24000	140.83393	3.24000	134.41420				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN23: On 25/11/2020 Spot Bond			10.00000	106.39800	10.00000	106.37000				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN23: On 25/11/2020 Spot Bond			10.00000	106.39800	10.00000	106.37000				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN23: 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
CLN24: On 24/02/2019 Spot Bond			13.50000	93.84162	13.50000	93.80776				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN24: On 24/02/2019 Spot Bond			9.35000	100.68389	9.35000	100.65848				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN25: On 26/03/2017 Spot Bond				100.00000	0.00000	99.88801				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN25: On 26/03/2017 Spot Bond				100.00000	0.00000	99.88546				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN25: On 26/03/2017 Spot Bond				100.00000	0.00000	99.88868				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN25: On 26/03/2017 Spot Bond				100.00000	0.00000	99.88868				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN26: On 26/03/2017 Spot Bond				100.00000	0.00000	99.88868				0.00	0	0
Total CLN260 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN260										0.00	0	0
CLN26 On 26/03/2017 Spot Bond				100.00000	0.00000	99.88412				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN26 On 26/03/2019 Spot Bond			9.34000	100.47782	9.34000	100.45249				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN26 On 30/04/2017 Spot Bond				100.00000	0.00000	101.33865				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN26 On 20/06/2017 Spot Bond				100.00000	0.00000	100.47101				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN27 On 20/06/2017 Spot Bond				100.00000	0.00000	100.09058				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN27 On 20/06/2017 Spot Bond				100.00000	0.00000	100.04689				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN27 On 20/06/2017 Spot Bond				100.00000	0.00000	100.08334				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN27 On 22/05/2017 Spot Bond				100.00000	0.00000	100.69394				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN27 On 25/05/2017 Spot Bond				100.00000	0.00000	100.66106				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN27 On 20/06/2017 Spot Bond				100.00000	0.00000	100.10979				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN28 On 07/06/2017 Spot Bond				100.00000	0.00000	100.47967				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN28 On 10/08/2017 Spot Bond				100.00000	0.00000	101.08651				0.00	0	0
Total CLN288 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN288										0.00	0	0
CLN288 On 30/08/2017 Spot Bond				100.00000	0.00000	100.65088				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN289 On 26/06/2017 Spot Bond				100.00000	0.00000	99.89226				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	99.86665				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	100.34405				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	106.39800	10.00000	106.37000				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN292 On 30/06/2017 Spot Bond				100.00000	0.00000	99.74307				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				100.00000	0.00000	99.86798				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN294 On 30/06/2017 Spot Bond				100.00000	0.00000	99.77245				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN295 On 20/12/2017 Spot Bond				100.00000	0.00000	100.05302				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN296 On 30/06/2017 Spot Bond				100.00000	0.00000	99.76952				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	99.85487				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	99.78711				0.00	0	0
Total CLN299 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN299									0.00	0	0
CLN30 On 20/12/2017 Spot Bond				100.00000	0.00000	154.78922			0.00	0	0
Total CLN301 SPOT									0.00	0	0
Total For CLN301									0.00	0	0
CLN30 On 20/12/2017 Spot Bond				100.00000	0.00000	100.40905			0.00	0	0
Total CLN302 SPOT									0.00	0	0
Total For CLN302									0.00	0	0
CLN30 On 20/12/2017 Spot Bond				100.00000	0.00000	155.36166			0.00	0	0
Total CLN303 SPOT									0.00	0	0
Total For CLN303									0.00	0	0
CLN30 On 20/12/2017 Spot Bond				100.00000	0.00000	154.09803			0.00	0	0
Total CLN304 SPOT									0.00	0	0
Total For CLN304									0.00	0	0
CLN30 On 20/12/2017 Spot Bond				100.00000	0.00000	154.94219			0.00	0	0
Total CLN305 SPOT									0.00	0	0
Total For CLN305									0.00	0	0
CLN31 On 14/11/2022 Spot Bond				100.00000	0.00000	101.00521			0.00	0	0
Total CLN313 SPOT									0.00	0	0
Total For CLN313									0.00	0	0
CLN31 On 14/11/2022 Spot Bond			10.98000	97.43276	10.98000	97.40399			0.00	0	0
Total CLN314 SPOT									0.00	0	0
Total For CLN314									0.00	0	0
CLN31 On 20/03/2023 Spot Bond			11.50000	93.98692	11.50000	93.95836			0.00	0	0
Total CLN315 SPOT									0.00	0	0
Total For CLN315									0.00	0	0
CLN31 On 30/06/2017 Spot Bond				100.00000	0.00000	99.79567			0.00	0	0
Total CLN316 SPOT									0.00	0	0
Total For CLN316									0.00	0	0
CLN31 On 20/03/2023 Spot Bond				100.00000	0.00000	100.05377			0.00	0	0
Total CLN317 SPOT									0.00	0	0
Total For CLN317									0.00	0	0
CLN31 On 14/11/2022 Spot Bond				100.00000	0.00000	100.98578			0.00	0	0
Total CLN318 SPOT									0.00	0	0
Total For CLN318									0.00	0	0
CLN31 On 24/07/2017 Spot Bond				100.00000	0.00000	101.47815			0.00	0	0
Total CLN319 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN319										0.00	0	0
CLN321 On 30/04/2018 Spot Bond				100.00000	0.00000	101.41078				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	107.85328	8.80500	103.43780				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN322 On 24/07/2017 Spot Bond				100.00000	0.00000	101.49054				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	100.04991				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	100.05071				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	100.05359				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	100.05113				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	100.05537				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN333 On 30/06/2017 Spot Bond				100.00000	0.00000	99.79567				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	133.42329				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN339 On 28/07/2017 Spot Bond				100.00000	0.00000	101.35411				0.00	0	0
Total CLN339 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN339										0.00	0	0
CLN34 On 20/12/2018 Spot Bond				100.00000	0.00000	100.95446				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN34 On 30/06/2017 Spot Bond				100.00000	0.00000	99.79460				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN34 On 20/12/2023 Spot Bond				100.00000	0.00000	100.05717				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	100.04525				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	100.05207				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	101.34304				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	99.79995				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	101.27224				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	101.34155				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	101.47041				0.00	0	0
Total CLN359 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN359										0.00	0	0
CLN361 On 20/03/2019 Spot Bond				100.00000	0.00000	100.04416				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			10.16000	102.00277	10.16000	101.97531				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN363 On 20/03/2024 Spot Bond				100.00000	0.00000	100.04757				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	101.33467				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			12.30000	103.23155	12.30000	103.19807				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	101.38218				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			12.33000	103.23384	12.33000	103.19972				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN368 On 26/07/2022 Spot Bond			10.02000	106.03326	10.02000	106.00463				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	101.38218				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	101.49655				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	81.86990				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	100.04689				0.00	0	0
Total CLN372 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	100.04778				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				100.00000	0.00000	100.04794				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				100.00000	0.00000	99.78775				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			9.51500	101.26790	9.51500	101.24232				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 30/06/2017 Spot Bond				100.00000	0.00000	99.80676				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN377 On 20/06/2019 Spot Bond				100.00000	0.00000	100.05245				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	98.02231	10.98000	97.99384				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	100.08733	11.00000	100.05821				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond				100.00000	0.00000	100.05280				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 22/07/2017 Spot Bond				100.00000	0.00000	101.42477				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN383 On 20/09/2024 Spot Bond			12.09000	99.82919	12.09000	99.79735				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				100.00000	0.00000	100.05744				0.00	0	0
Total CLN385 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				100.00000	0.00000	100.04765				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				100.00000	0.00000	101.57842				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				100.00000	0.00000	100.05077				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 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
CLN389 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN392 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
CLN393 On 20/09/2022 Spot Bond				100.00000	0.00000	100.04803				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 02/03/2018 Spot Bond				100.00000	0.00000	100.49424				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN395 On 20/03/2020 Spot Bond				100.00000	0.00000	100.05188				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond				100.00000	0.00000	100.59432				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond				100.00000	0.00000	100.95469				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	100.94983				0.00	0	0
Total CLN399 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.00000	0.00000	100.04793				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN401 On 20/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN401 SPOT										0.00	0	0
Total For CLN401										0.00	0	0
CLN402 On 30/06/2017 Spot Bond				100.00000	0.00000	99.80853				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	99.80853				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	100.90912				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN405 On 20/06/2020 Spot Bond				100.00000	0.00000	98.25758				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond				100.00000	0.00000	100.04819				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN408 On 18/07/2020 Spot Bond				100.00000	0.00000	101.88671				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	100.05286				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	100.05312				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	101.89526				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	100.05234				0.00	0	0
Total CLN413 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN413										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				100.00000	0.00000	100.06210				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				100.00000	0.00000	100.05492				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond				100.00000	0.00000	102.00644				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 20/09/2020 Spot Bond			4.00000	100.03230	4.00000	112.57574				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN417 On 23/09/2020 Spot Bond				100.00000	0.00000	99.97158				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond				100.00000	0.00000	100.05753				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN419 On 18/04/2028 Spot Bond			7.01000	46.63515	7.01000	47.22320				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	100.05805				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN420 On 26/01/2021 Spot Bond				100.00000	0.00000	101.94175				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN421 On 20/12/2020 Spot Bond				100.00000	0.00000	110.54730				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN422 On 20/12/2020 Spot Bond				100.00000	0.00000	106.51000				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN423 On 20/12/2020 Spot Bond				100.00000	0.00000	107.56110				0.00	0	0
Total CLN424 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond				100.00000	0.00000	103.16599				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN425 On 20/12/2020 Spot Bond				100.00000	0.00000	107.33250				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN426 On 20/12/2018 Spot Bond				100.00000	0.00000	101.32609				0.00	0	380,000,000
Total CLN427 SPOT										0.00	0	380,000,000
Total For CLN427										0.00	0	380,000,000
CLN427 On 15/11/2020 Spot Bond				100.00000	0.00000	100.95700				0.00	0	0
Total CLN428 SPOT										0.00	0	0
Total For CLN428										0.00	0	0
CLN428 On 20/12/2020 Spot Bond				100.00000	0.00000	100.06829				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN429 On 20/12/2020 Spot Bond				100.00000	0.00000	113.65246				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN430 On 20/12/2020 Spot Bond				100.00000	0.00000	116.14307				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond				100.00000	0.00000	115.25712				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond				100.00000	0.00000	121.52148				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond				100.00000	0.00000	114.44471				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 30/06/2017 Spot Bond				100.00000	0.00000	99.94670				0.00	0	0
Total CLN435 SPOT										0.00	0	0
Total For CLN435										0.00	0	0
CLN435 On 20/12/2020 Spot Bond				100.00000	0.00000	100.05263				0.00	0	0
Total CLN436 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN436										0.00	0	0
CLN437 On 20/12/2020 Spot Bond				100.00000	0.00000	100.05031				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN438 On 03/02/2021 Spot Bond				100.00000	0.00000	101.28488				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN440 On 20/03/2021 Spot Bond				100.00000	0.00000	115.41678				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN441 On 20/03/2021 Spot Bond				100.00000	0.00000	100.09318				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN442 On 07/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN442 SPOT										0.00	0	0
Total For CLN442										0.00	0	0
CLN443 On 23/05/2021 Spot Bond				100.00000	0.00000	100.76198				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN444 On 24/05/2021 Spot Bond			10.11500	107.80082	10.11500	107.77144				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN445 On 20/06/2017 Spot Bond				100.00000	0.00000	99.86111				0.00	0	0
Total CLN446 SPOT										0.00	0	0
Total For CLN446										0.00	0	0
CLN446 On 20/06/2017 Spot Bond				100.00000	0.00000	100.01280				0.00	0	0
Total CLN447 SPOT										0.00	0	0
Total For CLN447										0.00	0	0
CLN447 On 20/06/2017 Spot Bond				100.00000	0.00000	99.91491				0.00	0	0
Total CLN448 SPOT										0.00	0	0
Total For CLN448										0.00	0	0
CLN448 On 20/09/2017 Spot Bond				100.00000	0.00000	100.03820				0.00	0	0
Total CLN449 SPOT										0.00	0	0
Total For CLN449										0.00	0	0
CLN449 On 20/06/2017 Spot Bond				100.00000	0.00000	100.03947				0.00	0	0
Total CLN450 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN450										0.00	0	0
CLN45 On 20/06/2017 Spot Bond				100.00000	0.00000	100.03767				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			3.94000	135.69444	3.94000	135.66223				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN45 On 31/01/2025 Spot Bond			5.90000	97.83028	5.90000	97.80190				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			5.54000	100.32200	5.54000	100.29386				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	100.72512				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	100.05934				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	100.87876				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	100.59247				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	100.04279				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	0.00000	100.58656				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN46 On 15/02/2022 Spot Bond				100.00000	0.00000	101.02117				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN46 On 16/02/2022 Spot Bond			10.68500	102.41160	10.68500	102.38216				0.00	0	0
Total CLN462 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN462										0.00	0	0
CLN46: On 23/02/2018 Spot Bond				100.00000	0.00000	100.68382				0.00	0	0
Total CLN463 SPOT										0.00	0	0
Total For CLN463										0.00	0	0
CLN46: On 13/03/2022 Spot Bond			9.91000	100.79079	9.91000	100.76430				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN46: On 14/03/2020 Spot Bond				100.00000	0.00000	100.20296				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	201.43344				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			8.93500	97.81314	8.93500	97.78965				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			8.55000	40.23071	8.55000	177.23831				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.55000	40.74946	8.55000	177.72049				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	100.04822				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF0: On 10/07/2017 Spot Bond				100.00000	0.00000	101.90131				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	100.04875				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF1: On 24/07/2017 Spot Bond				100.00000	0.00000	101.47815				0.00	0	0
Total CLNF10 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLNF10										0.00	0	0
CLNF1 On 20/03/2018 Spot Bond				100.00000	0.00000	100.04486				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF1 On 20/06/2019 Spot Bond				100.00000	0.00000	100.04688				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF1 On 20/06/2019 Spot Bond				100.00000	0.00000	98.54963				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF1 On 20/09/2019 Spot Bond				100.00000	0.00000	100.04682				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF1 On 20/06/2020 Spot Bond				100.00000	0.00000	100.04845				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	101.02939				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	101.78761				0.00	0	0
Total COH002 SPOT										0.00	0	0
Total For COH002										0.00	0	0
COJ04 On 05/06/2018 Spot Bond			8.50500	103.20273	8.50500	103.17912				0.00	0	880,000,000
Total COJ04 SPOT										0.00	0	880,000,000
Total For COJ04										0.00	0	880,000,000
COJ05 On 05/06/2023 Spot Bond			9.44000	116.34939	9.44000	116.31991				0.00	0	1,000,000,000
Total COJ05 SPOT										0.00	0	1,000,000,000
Total For COJ05										0.00	0	1,000,000,000
COJ07 On 23/03/2021 Spot Bond			9.72500	103.42838	9.72500	103.40125				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			10.58000	107.91032	10.58000	107.87977				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			10.05000	103.53390	10.05000	103.50601				0.00	0	0
Total COJG01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For COJG01										0.00	0	0
COT01 On 03/04/2023 Spot Bond			10.22500	94.80381	10.22500	99.31789				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			11.26000	93.09872	11.26000	98.15232				0.00	0	100,000,000
Total COT02 SPOT										0.00	0	100,000,000
Total For COT02										0.00	0	100,000,000
COT03 On 05/06/2028 Spot Bond			11.28000	91.35969	11.28000	91.33216				0.00	0	0
Total COT03 SPOT										0.00	0	0
Total For COT03										0.00	0	0
CPL01U On 12/12/2019 Spot Bond			100.00000	16.12902	100.00000	16.08994				0.00	0	0
Total CPL01U SPOT										0.00	0	0
Total For CPL01U										0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL021 SPOT										0.00	0	0
Total For CPL021										0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL022 SPOT										0.00	0	0
Total For CPL022										0.00	0	0
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL02U On 12/03/2020 Spot Bond			100.00000	16.17595	100.00000	16.13677				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	27.89625	100.00000	27.82868				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	31.01996	100.00000	30.94315				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	28.87388	100.00000	28.80394				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			11.49000	99.27146	11.49000	99.24083				0.00	0	0
Total CPV01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CPV01										0.00	0	0
DEN38 On 10/06/2018 Spot Bond			100.00000	39.31649	100.00000	39.22125				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39 On 10/06/2018 Spot Bond			100.00000	33.81767	100.00000	33.73575				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40 On 10/06/2018 Spot Bond			100.00000	39.80774	100.00000	39.71130				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			8.08000	99.28325	8.08000	99.26153				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			6.86000	99.88826	6.86000	99.86966				0.00	0	0
Total DENG44/R203 SPOT										0.00	0	0
Total For DENG44/R203										0.00	0	0
DENG6 On 29/08/2017 Spot Bond				100.00000	0.00000	100.50427				0.00	0	0
Total DENG64 SPOT										0.00	0	0
Total For DENG64										0.00	0	0
DENG6 On 22/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total DENG65 SPOT										0.00	0	0
Total For DENG65										0.00	0	0
DENG6 On 05/05/2017 Spot Bond				100.00000	0.00000	99.07128				0.00	0	0
Total DENG66 SPOT										0.00	0	0
Total For DENG66										0.00	0	0
DENG6 On 29/08/2017 Spot Bond				100.00000	0.00000	100.52726				0.00	0	0
Total DENG67 SPOT										0.00	0	0
Total For DENG67										0.00	0	0
DENG6 On 29/08/2017 Spot Bond				100.00000	0.00000	100.43530				0.00	0	0
Total DENG68 SPOT										0.00	0	0
Total For DENG68										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	101.87284				0.00	0	0
Total DLTB03 SPOT										0.00	0	0
Total For DLTB03										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	66.87222	100.00000	66.70662				0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	66.87222	100.00000	66.70662				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DLTB03/JIBAR SPOT									0.00	0	0
Total For DLTB03/JIBAR									0.00	0	0
DNG60 On 04/08/2017 Spot Bond			100.00000	92.82097	100.00000	92.63076			0.00	0	0
Total DNG60U SPOT									0.00	0	0
Total For DNG60U									0.00	0	0
DOL00: On 20/09/2018 Spot Bond				100.00000	0.00000	100.06126			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL00: On 24/01/2019 Spot Bond				100.00000	0.00000	102.21175			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL00: On 20/12/2019 Spot Bond				100.00000	0.00000	66.09836			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			9.28500	101.45406	9.28500	101.42877			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			9.06000	102.09852	9.06000	102.07353		366,024,000,000.00	40,400,000	7,742,400,000	
Total DV22 SPOT								366,024,000,000.00	40,400,000	7,742,400,000	
Total For DV22								366,024,000,000.00	40,400,000	7,742,400,000	
DV22/R On 07/02/2020 Spot Bond			100.00000	19.20189	100.00000	19.15893		0.00	0	0	
Total DV22/R207 SPOT								0.00	0	0	
Total For DV22/R207								0.00	0	0	
DV23 On 27/02/2023 Spot Bond			9.65000	102.20309	9.65000	102.17649		2,756,950,960,000.00	285,694,400	392,997,200	
Total DV23 SPOT								2,756,950,960,000.00	285,694,400	392,997,200	
Total For DV23								2,756,950,960,000.00	285,694,400	392,997,200	
DV23/R On 27/02/2023 Spot Bond			100.00000	11.28432	100.00000	11.25908		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	11.28432	100.00000	11.25908		0.00	0	0	
Total DV23/R2023 SPOT								0.00	0	0	
Total For DV23/R2023								0.00	0	0	
DV24 On 18/02/2024 Spot Bond			9.76000	100.52031	9.76000	100.49385		1,402,512,000,000.00	143,700,000	143,500,000	
Total DV24 SPOT								1,402,512,000,000.00	143,700,000	143,500,000	
Total For DV24								1,402,512,000,000.00	143,700,000	143,500,000	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.86634	9.69000	100.83997		0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.86634	9.69000	100.83997		0.00	0	0	
Total DV24/R2023 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DV24/R2023										0.00	0	0
DV29 On 18/02/2029 Spot Bond			10.75500	96.56008	10.75500	96.53214				0.00	0	0
Total DV29 SPOT										0.00	0	0
Total For DV29										0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	100.90227	10.10000	100.87481				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	100.90227	10.10000	100.87481				0.00	0	0
Total DV29/R213 SPOT										0.00	0	0
Total For DV29/R213										0.00	0	0
DVC02 On 24/08/2017 Spot Bond				100.00000	0.00000	100.56102				0.00	0	0
Total DVC027 SPOT										0.00	0	0
Total For DVC027										0.00	0	0
DVC02 On 19/02/2018 Spot Bond				100.00000	0.00000	100.60530				0.00	0	296,500,000
Total DVC028 SPOT										0.00	0	296,500,000
Total For DVC028										0.00	0	296,500,000
DVC25 On 29/08/2017 Spot Bond				100.00000	0.00000	100.57374				0.00	0	0
Total DVC25 SPOT										0.00	0	0
Total For DVC25										0.00	0	0
DVC26 On 29/11/2017 Spot Bond				100.00000	0.00000	100.51263				0.00	0	251,000,000
Total DVC26 SPOT										0.00	0	251,000,000
Total For DVC26										0.00	0	251,000,000
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total DVF17 SPOT										0.00	0	0
Total For DVF17										0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	99.77657				0.00	0	120,000,000
Total DVF18 SPOT										0.00	0	120,000,000
Total For DVF18										0.00	0	120,000,000
DVF19 On 31/05/2019 Spot Bond				100.00000	0.00000	100.85743				0.00	0	620,000,000
Total DVF19 SPOT										0.00	0	620,000,000
Total For DVF19										0.00	0	620,000,000
DVF20 On 29/11/2019 Spot Bond				100.00000	0.00000	100.53931				0.00	0	20,000,000
Total DVF20 SPOT										0.00	0	20,000,000
Total For DVF20										0.00	0	20,000,000
DVF21 On 29/11/2021 Spot Bond				100.00000	0.00000	100.55818				0.00	0	0
Total DVF21 SPOT										0.00	0	0
Total For DVF21										0.00	0	0
E170 On 01/08/2020 Spot Bond			8.32000	116.76108	8.32000	116.73478				0.00	0	35,232,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total E170 SPOT										0.00	0	35,232,200
Total For E170										0.00	0	35,232,200
E170/R On 01/08/2020 Spot Bond			100.00000	20.76270	100.00000	20.71624				0.00	0	0
Total E170/R207 SPOT										0.00	0	0
Total For E170/R207										0.00	0	0
ECN20 On 14/03/2020 Spot Bond			9.18000	101.43100	9.18000	101.40626				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			9.32500	101.89497	9.32500	101.86974				0.00	0	0
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			9.70000	101.48410	9.70000	101.45798				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			3.24000	105.03268	3.24000	105.00991				0.00	0	0
Total ECN32 SPOT										0.00	0	0
Total For ECN32										0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC04 SPOT										0.00	0	0
Total For EFC04										0.00	0	0
EFS00E On 23/10/2023 Spot Bond				100.00000	0.00000	101.81069				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	101.46568				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	18.87567	100.00000	18.82893				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			2.82000	102.89047	2.82000	102.86919				0.00	0	0
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	112.56583	2.25000	112.54431				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EL037/I2038 SPOT									0.00	0	0
Total For EL037/I2038									0.00	0	0
EL28 On 02/05/2028 Spot Bond			2.77000	129.39136	2.77000	129.36478			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			2.77000	116.26481	2.77000	116.24090			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			2.77000	115.17928	2.77000	115.15561			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			2.79000	107.44031	2.79000	107.41822			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			2.81000	103.41510	2.81000	103.39374			0.00	0	0
Total EL36 SPOT									0.00	0	0
Total For EL36									0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	112.56583	2.25000	112.54431			0.00	0	0
Total EL36/I2038 SPOT									0.00	0	0
Total For EL36/I2038									0.00	0	0
EMM01 On 28/07/2020 Spot Bond			9.41500	104.77622	9.41500	104.74960			0.00	0	0
Total EMM01 SPOT									0.00	0	0
Total For EMM01									0.00	0	0
EMM02 On 11/03/2021 Spot Bond			9.39500	104.64756	9.39500	104.62145			0.00	0	0
Total EMM02 SPOT									0.00	0	0
Total For EMM02									0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.33000	102.44947	10.33000	102.42097		1,481,322,000,000.00	143,400,000	143,400,000	
Total EMM03 SPOT								1,481,322,000,000.00	143,400,000	143,400,000	
Total For EMM03								1,481,322,000,000.00	143,400,000	143,400,000	
EMM04 On 16/05/2028 Spot Bond			10.54000	94.22747	10.54000	97.80713		0.00	0	0	
Total EMM04 SPOT								0.00	0	0	
Total For EMM04								0.00	0	0	
EMM05 On 17/04/2029 Spot Bond			10.80500	103.68688	10.80500	103.96812		4,340,329,602,000.00	401,696,400	2,666,666,400	
Total EMM05 SPOT								4,340,329,602,000.00	401,696,400	2,666,666,400	
Total For EMM05								4,340,329,602,000.00	401,696,400	2,666,666,400	
EMM06 On 23/06/2025 Spot Bond			10.43000	101.52173	10.43000	101.89527		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.54839				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	101.10286				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	100.73620				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	100.49942				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	100.23192				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF009 On 30/03/2018 Spot Bond				100.00000	0.00000	99.82118				0.00	0	35,000,000
Total EPF009 SPOT										0.00	0	35,000,000
Total For EPF009										0.00	0	35,000,000
EPF010 On 07/11/2019 Spot Bond				100.00000	0.00000	101.09351				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	34.56401	100.00000	34.48027				0.00	0	0
Total EPF011U SPOT										0.00	0	0
Total For EPF011U										0.00	0	0
EPF021 On 01/09/2019 Spot Bond			100.00000	14.15742	100.00000	14.12312				0.00	0	0
Total EPF021U SPOT										0.00	0	0
Total For EPF021U										0.00	0	0
EPFC27 On 06/09/2017 Spot Bond				100.00000	0.00000	100.37987				0.00	0	60,000,000
Total EPFC27 SPOT										0.00	0	60,000,000
Total For EPFC27										0.00	0	60,000,000
EPFC28 On 04/05/2017 Spot Bond				100.00000	0.00000	100.96917				0.00	0	0
Total EPFC28 SPOT										0.00	0	0
Total For EPFC28										0.00	0	0
EPFC29 On 06/11/2017 Spot Bond				100.00000	0.00000	101.04325				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPFC29 SPOT										0.00	0	0
Total For EPFC29										0.00	0	0
EPFC30 On 02/03/2018 Spot Bond				100.00000	0.00000	100.65543				0.00	0	30,000,000
Total EPFC30 SPOT										0.00	0	30,000,000
Total For EPFC30										0.00	0	30,000,000
EPFC3 On 06/09/2017 Spot Bond				100.00000	0.00000	100.36493				0.00	0	0
Total EPFC31 SPOT										0.00	0	0
Total For EPFC31										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	101.52473				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	93.99942	100.00000	93.76384				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	97.62348				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS07 On 09/04/2018 Spot Bond			12.41000	100.32941	12.41000	100.29623				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	100.43980				0.00	0	16,000,000
Total EQS08A SPOT										0.00	0	16,000,000
Total For EQS08A										0.00	0	16,000,000
EQS08 On 04/10/2018 Spot Bond			100.00000	34.29945	100.00000	34.21451				0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	34.41931	100.00000	34.33407				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	100.84314				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	100.84310				0.00	72,000,000	36,000,000
Total ERS3B5 SPOT										0.00	72,000,000	36,000,000
Total For ERS3B5										0.00	72,000,000	36,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.88764			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	100.93080			0.00	34,000,000	17,000,000
Total ERS3C5 SPOT									0.00	34,000,000	17,000,000
Total For ERS3C5									0.00	34,000,000	17,000,000
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS12 SPOT									0.00	0	0
Total For ERS12									0.00	0	0
ERSA1:On 25/11/2020 Spot Bond			10.00000	106.39800	10.00000	106.37000			0.00	0	0
Total ERS12/JIBAR SPOT									0.00	0	0
Total For ERS12/JIBAR									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS14 SPOT									0.00	0	0
Total For ERS14									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.81217			0.00	0	0
Total ERS15 SPOT									0.00	0	0
Total For ERS15									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS16 SPOT									0.00	0	0
Total For ERS16									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.80232			0.00	0	0
Total ERS17 SPOT									0.00	0	0
Total For ERS17									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.78093			0.00	0	0
Total ERS18 SPOT									0.00	0	0
Total For ERS18									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS19 SPOT									0.00	0	0
Total For ERS19									0.00	0	0
ERSA2:On 17/11/2025 Spot Bond				100.00000	0.00000	101.07442			0.00	0	0
Total ERS20 SPOT									0.00	0	0
Total For ERS20									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	100.84233			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	101.32048			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	100.83424			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			8.11000	105.05482	8.11000	105.03188		53,526,000,000.00	6,600,000	41,906,318,000	
Total ES18 SPOT								53,526,000,000.00	6,600,000	41,906,318,000	
Total For ES18								53,526,000,000.00	6,600,000	41,906,318,000	
ES18/R On 20/04/2018 Spot Bond			9.25000	103.89978	9.25000	103.87398		0.00	0	0	
Total ES18/R204 SPOT								0.00	0	0	
Total For ES18/R204								0.00	0	0	
ES23 On 25/01/2023 Spot Bond			8.93000	106.34105	8.93000	106.31540		6,511,138,044,000.00	729,130,800	976,416,400	
Total ES23 SPOT								6,511,138,044,000.00	729,130,800	976,416,400	
Total For ES23								6,511,138,044,000.00	729,130,800	976,416,400	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.54835	10.00000	101.52098		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			9.52000	89.82376	9.52000	93.71480		358,705,984,000.00	37,679,200	13,015,089,600	
Total ES26 SPOT								358,705,984,000.00	37,679,200	13,015,089,600	
Total For ES26								358,705,984,000.00	37,679,200	13,015,089,600	
ES26/R On 02/04/2026 Spot Bond			7.85000	99.78869	7.85000	103.68346		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			10.17500	78.99247	10.22000	78.67338		528,080,465,000.00	51,899,800	56,920,749,900	
Total ES33 SPOT								528,080,465,000.00	51,899,800	56,920,749,900	
Total For ES33								528,080,465,000.00	51,899,800	56,920,749,900	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.16019	7.50000	100.14016		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			10.35000	87.01012	10.35000	86.98601		41,648,400,000.00	4,024,000	31,478,585,800	
Total ES42 SPOT								41,648,400,000.00	4,024,000	31,478,585,800	
Total For ES42								41,648,400,000.00	4,024,000	31,478,585,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES42/R On 25/04/2042 Spot Bond			8.50000	103.46621	8.50000	103.44255			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	100.81068			0.00	0	154,100,000
Total EXX01 SPOT									0.00	0	154,100,000
Total For EXX01									0.00	0	154,100,000
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	98.95211			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond			100.00000	17.11644	100.00000	8.63171		030,000,000,000,000.00	80,300,000,000	34,300,000,000	
Total FBJ20Z SPOT								10,000,000,000,000.00	80,300,000,000	34,300,000,000	
Total For FBJ20Z								10,000,000,000,000.00	80,300,000,000	34,300,000,000	
FBJ22Z On 20/03/2022 Spot Bond			100.00000	10.87521	100.00000	1.44816		370,000,000,000,000.00	53,700,000,000	33,400,000,000	
Total FBJ22Z SPOT								10,000,000,000,000.00	53,700,000,000	33,400,000,000	
Total For FBJ22Z								10,000,000,000,000.00	53,700,000,000	33,400,000,000	
FIF01U On 01/11/2018 Spot Bond			100.00000	31.71669	100.00000	31.63727		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	31.81523	100.00000	31.73557		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	31.94065	100.00000	31.86067		0.00	0	0	
Total FIF03U SPOT								0.00	0	0	
Total For FIF03U								0.00	0	0	
FIF04U On 01/11/2018 Spot Bond			100.00000	32.06607	100.00000	31.98577		0.00	0	0	
Total FIF04U SPOT								0.00	0	0	
Total For FIF04U								0.00	0	0	
FIF05U On 27/02/2021 Spot Bond			100.00000	13.12761	100.00000	13.09474		0.00	0	0	
Total FIF05U SPOT								0.00	0	0	
Total For FIF05U								0.00	0	0	
FIF06U On 27/02/2023 Spot Bond			100.00000	10.41900	100.00000	10.39291		0.00	0	0	
Total FIF06U SPOT								0.00	0	0	
Total For FIF06U								0.00	0	0	
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	100.72961		0.00	0	70,000,000	
Total FIFB04 SPOT								0.00	0	70,000,000	
Total For FIFB04								0.00	0	70,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFB06 On 25/08/2017 Spot Bond				100.00000	0.00000	100.60439			0.00	0	20,000,000
Total FIFB06 SPOT									0.00	0	20,000,000
Total For FIFB06									0.00	0	20,000,000
FIFB07 On 27/11/2017 Spot Bond				100.00000	0.00000	100.57552			0.00	0	100,000,000
Total FIFB07 SPOT									0.00	0	100,000,000
Total For FIFB07									0.00	0	100,000,000
FIFB08 On 31/05/2019 Spot Bond				100.00000	0.00000	100.56089			0.00	46,000,000	23,000,000
Total FIFB08 SPOT									0.00	46,000,000	23,000,000
Total For FIFB08									0.00	46,000,000	23,000,000
FIFB09 On 27/06/2019 Spot Bond				100.00000	0.00000	99.88136			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	100.56311			0.00	0	710,000,000
Total FIFB10 SPOT									0.00	0	710,000,000
Total For FIFB10									0.00	0	710,000,000
FIFB11 On 07/02/2020 Spot Bond				100.00000	0.00000	101.04066			0.00	0	0
Total FIFB11 SPOT									0.00	0	0
Total For FIFB11									0.00	0	0
FIFB12 On 13/08/2020 Spot Bond				100.00000	0.00000	100.94487			0.00	0	0
Total FIFB12 SPOT									0.00	0	0
Total For FIFB12									0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	6.45955	100.00000	6.44633			0.00	0	0
Total FMLA1U SPOT									0.00	0	0
Total For FMLA1U									0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	0.40832	100.00000	0.40730			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	0.40832	100.00000	0.40730			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	11.94510	100.00000	11.91519			0.00	0	0
Total FR002U SPOT									0.00	0	0
Total For FR002U									0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	11.63533	100.00000	11.60619			0.00	0	0
Total FR003U SPOT									0.00	0	0
Total For FR003U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2A4/ 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			9.23500	100.96293	9.23500	100.93789			0.00	0	380,000,000
Total FRB05 SPOT									0.00	0	380,000,000
Total For FRB05									0.00	0	380,000,000
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	100.27032			0.00	0	0
Total FRB09 SPOT									0.00	0	0
Total For FRB09									0.00	0	0
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	101.15985			0.00	0	0
Total FRB11 SPOT									0.00	0	0
Total For FRB11									0.00	0	0
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	101.81862			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	96.50416			0.00	0	0
Total FRB13 SPOT									0.00	0	0
Total For FRB13									0.00	0	0
FRB14 On 02/06/2026 Spot Bond			10.71500	98.90107	10.71500	100.62334			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRB15 On 06/03/2025 Spot Bond				100.00000	0.00000	101.23387			0.00	0	0
Total FRB15 SPOT									0.00	0	0
Total For FRB15									0.00	0	0
FRB16 On 08/07/2025 Spot Bond				100.00000	0.00000	102.01641			0.00	0	0
Total FRB16 SPOT									0.00	0	0
Total For FRB16									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB17 On 08/01/2027 Spot Bond				100.00000	0.00000	102.18253			0.00	0	0
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRB17/ On 08/01/2027 Spot Bond			100.00000	13.11286	100.00000	13.08039			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	102.45050			0.00	80,000,000	40,000,000
Total FRB18 SPOT									0.00	80,000,000	40,000,000
Total For FRB18									0.00	80,000,000	40,000,000
FRB19 On 14/04/2021 Spot Bond			11.41500	108.36427	11.41500	108.33122			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	103.66426			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	100.80528			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	100.43717			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			10.21000	105.79537	10.21000	105.76643			0.00	0	0
Total FRBC21 SPOT									0.00	0	0
Total For FRBC21									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	99.99996			0.00	1,000,000,000	500,000,000
Total FRBC22 SPOT									0.00	1,000,000,000	500,000,000
Total For FRBC22									0.00	1,000,000,000	500,000,000
FRBI22 On 31/01/2022 Spot Bond			3.02000	138.24327	3.02000	141.37475			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			3.37500	114.25856	3.37500	277.12760			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			3.45000	109.39130	3.45000	116.25607			0.00	0	0
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRBI28 On 31/03/2028 Spot Bond			3.72000	89.89179	3.72000	158.86462				0.00	0	0
Total FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			3.92000	95.27849	3.92000	195.67739				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			3.98000	90.51510	3.98000	90.45778				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			3.96000	94.65925	3.96000	94.46903				0.00	0	0
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ01 On 30/11/2020 Spot Bond			8.93000	72.93071	8.93000	72.56083				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			10.05000	48.29650	10.05000	47.69514				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			10.08000	47.65433	10.08000	47.05430				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC05U On 13/10/2018 Spot Bond			100.00000	33.38689	100.00000	33.30421				0.00	0	0
Total FRC05U SPOT										0.00	0	0
Total For FRC05U										0.00	0	0
FRC06U On 31/12/2017 Spot Bond			100.00000	68.48406	100.00000	68.31447				0.00	0	0
Total FRC06U SPOT										0.00	0	0
Total For FRC06U										0.00	0	0
FRC107 On 03/06/2021 Spot Bond				100.00000	0.00000	100.60452				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC109 On 20/06/2017 Spot Bond				100.00000	0.00000	100.05591				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC112 On 20/06/2017 Spot Bond				100.00000	0.00000	100.04902				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC113 On 20/06/2017 Spot Bond				100.00000	0.00000	100.05337				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	100.05991	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC116 On 20/06/2017 Spot Bond			7.47000	100.05991	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC120 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
FRC121 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
FRC122 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
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC124 On 20/06/2017 Spot Bond				100.00000	0.00000	100.05247				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC125 On 20/09/2017 Spot Bond			6.00000	100.04817	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC126 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC127 SPOT									0.00	0	0
Total For FRC127									0.00	0	0
FRC128: 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
FRC129: 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
FRC130: 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
FRC131: 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
FRC132: 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
FRC133: 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
FRC134: On 20/09/2017 Spot Bond				100.00000	0.00000	100.06697			0.00	0	0
Total FRC134 SPOT									0.00	0	0
Total For FRC134									0.00	0	0
FRC135: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC135 SPOT									0.00	0	0
Total For FRC135									0.00	0	0
FRC136: 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
FRC137: 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
FRC138: 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC139 SPOT									0.00	0	0
Total For FRC139									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC140 SPOT									0.00	0	0
Total For FRC140									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC141 SPOT									0.00	0	0
Total For FRC141									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC142 SPOT									0.00	0	0
Total For FRC142									0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	82.23867	100.09221	82.05897			0.00	0	0
Total FRC143 SPOT									0.00	0	0
Total For FRC143									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.04798			0.00	0	0
Total FRC144 SPOT									0.00	0	0
Total For FRC144									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	106.38054			0.00	0	0
Total FRC145 SPOT									0.00	0	0
Total For FRC145									0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	100.05219			0.00	0	0
Total FRC150 SPOT									0.00	0	0
Total For FRC150									0.00	0	0
FRC15: On 20/09/2017 Spot Bond			5.76400	99.56802	5.76400	98.00000			0.00	0	0
Total FRC151 SPOT									0.00	0	0
Total For FRC151									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.05275			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	100.04858			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	100.05001			0.00	0	0
Total FRC154 SPOT									0.00	0	0
Total For FRC154									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.06392			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	100.04922			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	79.89062	13.22500	79.86237			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	100.04679			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	100.04684			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	100.06615			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	100.00218			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			3.99500	108.12167	3.99500	111.83424			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	100.05060			0.00	0	0
Total FRC170 SPOT									0.00	0	0
Total For FRC170									0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	100.05060			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	100.79208			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	102.22144			0.00	0	0
Total FRC173 SPOT									0.00	0	0
Total For FRC173									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	100.05060				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	100.04788				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	100.04687				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	101.32279				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	100.05374				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	112.10019				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	101.58736				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	100.06132				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.06126				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	100.05015				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	100.05015				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC19: On 02/04/2017 Spot Bond				100.00000	0.00000	101.90307				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	101.99265				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	106.39800	10.00000	106.37000				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 20/06/2024 Spot Bond				100.00000	0.00000	100.05234				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	101.65565				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	101.65565				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC20: On 06/05/2017 Spot Bond				100.00000	0.00000	101.16832				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC20: On 06/05/2017 Spot Bond			8.75000	101.12089	8.75000	101.09690				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC20: On 20/06/2019 Spot Bond				100.00000	0.00000	100.04921				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	11.72060	100.00000	11.69221				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	10.94275	100.00000	10.91624				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20: On 07/10/2020 Spot Bond				100.00000	0.00000	98.68639				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0

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 20/12/2019 Spot Bond			100.00000	17.21589	100.00000	17.17418				0.00	0	0
FRC21(On 20/12/2019 Spot Bond				100.00000	0.00000	100.05159				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21(On 29/10/2017 Spot Bond			100.00000	92.56138	100.00000	92.32939				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC21(On 07/05/2020 Spot Bond				100.00000	0.00000	101.11334				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21(On 04/06/2021 Spot Bond			100.00000	12.05644	100.00000	12.02724				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21(On 07/11/2017 Spot Bond			100.00000	62.01049	100.00000	61.85521				0.00	0	100,000,000
Total FRC214 SPOT										0.00	0	100,000,000
Total For FRC214										0.00	0	100,000,000
FRC21(On 07/11/2019 Spot Bond				100.00000	0.00000	101.11330				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21(On 07/11/2017 Spot Bond			100.00000	61.99414	100.00000	61.83890				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC21(On 07/11/2017 Spot Bond				100.00000	0.00000	101.11099				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC21(On 07/11/2017 Spot Bond			100.00000		0.00000	101.06325				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	101.14525				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	101.08549				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			3.35000	139.32524	3.35000	139.29441				0.00	0	0
Total FRC221 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC221									0.00	0	0
FRC22: On 20/05/2020 Spot Bond				100.00000	0.00000	100.77838			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	102.38968			0.00	0	50,000,000
Total FRC229 SPOT									0.00	0	50,000,000
Total For FRC229									0.00	0	50,000,000
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	99.88475			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			4.21000	134.06932	4.21000	134.03652			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	100.07323			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	109.71175			0.00	0	0
Total FRC236 SPOT									0.00	0	0
Total For FRC236									0.00	0	0
FRC23: On 19/10/2020 Spot Bond				100.00000	0.00000	119.10449			0.00	0	0
Total FRC237 SPOT									0.00	0	0
Total For FRC237									0.00	0	0
FRC23: On 08/02/2020 Spot Bond				100.00000	0.00000	110.31789			0.00	0	0
Total FRC238 SPOT									0.00	0	0
Total For FRC238									0.00	0	0
FRC23: On 19/10/2020 Spot Bond				100.00000	0.00000	119.95722			0.00	0	0
Total FRC239 SPOT									0.00	0	0
Total For FRC239									0.00	0	0
FRC24: On 19/10/2020 Spot Bond				100.00000	0.00000	118.80141			0.00	0	0
Total FRC240 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC240										0.00	0	0
FRC24 On 08/02/2020 Spot Bond				100.00000	0.00000	109.59660				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC24 On 08/02/2020 Spot Bond				100.00000	0.00000	109.16547				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC24 On 19/10/2020 Spot Bond				100.00000	0.00000	103.38430				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC24 On 08/02/2020 Spot Bond				100.00000	0.00000	109.94685				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC24 On 19/10/2020 Spot Bond				100.00000	0.00000	103.35085				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC24 On 19/10/2020 Spot Bond				100.00000	0.00000	102.69766				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC24 On 08/02/2020 Spot Bond				100.00000	0.00000	109.36005				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC24 On 08/02/2020 Spot Bond				100.00000	0.00000	97.75583				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC24 On 19/10/2020 Spot Bond				100.00000	0.00000	117.00215				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC25 On 19/10/2020 Spot Bond				100.00000	0.00000	96.77423				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC25 On 13/02/2022 Spot Bond				100.00000	0.00000	101.10233				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	100.32328				0.00	0	0
Total FRC46 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC46										0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	101.35550				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			3.88000	109.57998	3.88000	136.02657				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			3.93000	103.12865	3.93000	135.72288				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			3.91000	101.49760	3.91000	135.84426				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	101.49667				0.00	0	0
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC94A SPOT										0.00	0	0
Total For FRC94A										0.00	0	0
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC96A SPOT										0.00	0	0
Total For FRC96A										0.00	0	0
FRD01 On 31/10/2020 Spot Bond				100.00000	0.00000	101.64039				0.00	0	0
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD01 On 22/12/2018 Spot Bond			100.00000	26.58768	100.00000	26.52327				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD09 On 26/06/2017 Spot Bond			100.00000	99.17355	100.00000	98.90110				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD13 On 31/12/2019 Spot Bond			100.00000	20.67429	100.00000	20.62310				0.00	0	0
Total FRD13U SPOT										0.00	0	0
Total For FRD13U										0.00	0	0
FRD15 On 31/12/2021 Spot Bond			100.00000	14.55777	100.00000	14.52171				0.00	0	0
Total FRD15U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRD15U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			3.90000	84.05037	3.90000	83.61751				0.00	0	0
Total FRI33 SPOT										0.00	0	0
Total For FRI33										0.00	0	0
FRI38 On 31/01/2038 Spot Bond			3.84000	99.87964	3.84000	99.87146				0.00	0	0
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	101.89190				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	101.29321				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	101.97277				0.00	0	2,500,000,000
Total FRJ19 SPOT										0.00	0	2,500,000,000
Total For FRJ19										0.00	0	2,500,000,000
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	99.20229				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	99.39538				0.00	0	1,000,000,000
Total FRJ21 SPOT										0.00	0	1,000,000,000
Total For FRJ21										0.00	0	1,000,000,000
FRJ22 On 07/03/2022 Spot Bond				100.00000	0.00000	100.37007				0.00	0	0
Total FRJ22 SPOT										0.00	0	0
Total For FRJ22										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	101.45488				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRJ27 On 25/01/2027 Spot Bond				100.00000	0.00000	101.21602				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRS01U On 13/05/2021 Spot Bond			100.00000	5.66545	100.00000	5.65455				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS02U On 13/05/2021 Spot Bond			100.00000	5.66545	100.00000	5.65455				0.00	0	0
Total FRS02U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS02U										0.00	0	0
FRS10 On 15/01/2024 Spot Bond			2.29800	85.65273	2.29800	114.57527				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			2.71000	110.42154	2.71000	119.66736				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	101.69365	10.38000	101.66470				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	101.69365	10.38000	101.66470				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			2.85000	107.76483	2.85000	116.97408				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS10 On 07/12/2033 Spot Bond			2.93000	221.51367	2.93000	221.46724				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS11 On 31/01/2038 Spot Bond			2.82000	117.56940	2.82000	117.54507				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS11 On 07/12/2033 Spot Bond			2.96000	220.67302	2.96000	220.62660				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS11 On 29/04/2019 Spot Bond				100.00000	0.00000	101.54888				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS11 On 31/01/2025 Spot Bond			3.25000	117.95353	3.25000	117.92775				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS11 On 31/03/2038 Spot Bond			3.01500	113.91641	3.01500	113.89223				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS11 On 31/01/2038 Spot Bond			3.01500	113.91641	3.01500	113.89223				0.00	0	0
Total FRS119 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS119										0.00	0	0
FRS12 On 07/12/2033 Spot Bond			3.08000	120.41873	3.08000	217.30271				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS12 On 07/12/2033 Spot Bond			3.13000	215.98225	3.13000	215.93584				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS12 On 31/01/2025 Spot Bond			2.78000	106.79795	2.78000	106.77598				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS12 On 07/12/2033 Spot Bond			3.16000	169.82411	3.16000	215.12075				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS12 On 31/01/2038 Spot Bond			3.92500	98.57239	3.92500	98.54904				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS12 On 31/03/2028 Spot Bond			3.46000	103.44151	3.46000	162.79999				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS12 On 31/01/2038 Spot Bond			3.74000	88.58375	3.74000	101.45503				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS12 On 31/03/2028 Spot Bond			3.45000	103.56678	3.45000	162.95356				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS13 On 11/05/2017 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FRS130 SPOT										0.00	0	0
Total For FRS130										0.00	0	0
FRS13 On 31/03/2028 Spot Bond			3.51000	162.07106	3.51000	162.03459				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS13 On 07/12/2033 Spot Bond			3.67000	201.87113	3.67000	201.82479				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS13 On 24/03/2020 Spot Bond				100.00000	0.00000	93.84094				0.00	0	0
Total FRS133 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS133										0.00	0	0
FRS133 On 31/01/2038 Spot Bond			3.67000	89.26076	3.67000	102.58171				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			3.92500	85.70017	3.92500	98.54904				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.45000	106.24659	3.45000	106.22280				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			3.32000	165.00147	3.32000	164.96519				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			3.44000	207.73858	3.44000	207.69217				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS138 On 31/03/2028 Spot Bond			3.45000	162.98998	3.45000	162.95356				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			3.45000	162.98998	3.45000	162.95356				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 On 21/05/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS144 SPOT										0.00	0	0
Total For FRS144										0.00	0	0
FRS144 On 31/03/2028 Spot Bond			3.74000	95.86954	3.74000	158.56645				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS145 On 31/01/2025 Spot Bond			3.55000	115.45640	3.55000	115.43022				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			3.05000	141.21428	3.05000	141.18416				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS147 On 06/05/2021 Spot Bond				100.00000	0.00000	102.94800				0.00	0	0
Total FRS148 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS148										0.00	0	0
FRS148 On 31/03/2028 Spot Bond			3.80000	157.71249	3.80000	157.67577				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS149 On 31/03/2028 Spot Bond			3.84000	157.12192	3.84000	157.08515				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS150 On 31/01/2025 Spot Bond			3.52000	115.70342	3.52000	115.67729				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS151 On 31/03/2028 Spot Bond			3.81000	157.56460	3.81000	157.52786				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			3.85000	156.97467	3.85000	156.93790				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS153 On 08/08/2017 Spot Bond				100.00000	0.00000	100.95724				0.00	0	0
Total FRS154 SPOT										0.00	0	0
Total For FRS154										0.00	0	0
FRS154 On 19/09/2017 Spot Bond				100.00000	0.00000	100.04130				0.00	0	0
Total FRS155 SPOT										0.00	0	0
Total For FRS155										0.00	0	0
FRS155 On 03/10/2017 Spot Bond				100.00000	0.00000	101.74322				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			2.68500	118.77422	2.68500	288.08547				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			2.57500	119.51371	2.57500	289.87993				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			3.29500	114.77143	3.29500	278.37216				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			3.01000	99.21817	3.01000	141.43835				0.00	0	0
Total FRS46 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	101.36002				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			2.54000	144.49368	2.54000	144.46486				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	101.12123				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			2.69000	116.24230	2.69000	116.21867				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	85.51177	104.97509	85.30706				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	84.45094	101.07593	84.26036				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	82.61764	100.44759	82.43296				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	83.09730	100.76967	82.91272				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			2.45000	123.70394	2.45000	123.67964				0.00	0	0
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS82 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS82 SPOT										0.00	0	0
Total For FRS82										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.71000	95.28492	2.71000	122.57757				0.00	0	0
Total FRS85 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS85									0.00	0	0
FRS86 On 23/04/2018 Spot Bond				100.00000	0.00000	99.56517			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			2.74000	95.08005	2.74000	122.31392			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			3.48500	113.55783	3.48500	275.42721			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	101.04828			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	100.58488			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS97 SPOT									0.00	0	0
Total For FRS97									0.00	0	0
FRX17 On 15/09/2017 Spot Bond			7.72500	100.50621	7.72500	100.48571			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			8.16000	106.93603	8.16000	106.91254			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			8.39000	104.58433	8.39000	104.56059			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			8.60500	104.58723	8.60500	104.56303			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			9.35000	93.30902	9.35000	93.28584			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			9.60000	109.18017	9.60000	109.15205			0.00	0	0
Total FRX24 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRX24									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			9.98000	101.60221	9.98000	101.57502			227,544,000,000.00	22,800,000	507,600,000
Total FRX26 SPOT									227,544,000,000.00	22,800,000	507,600,000
Total For FRX26									227,544,000,000.00	22,800,000	507,600,000
FRX27 On 07/03/2027 Spot Bond			9.98000	101.73953	9.98000	101.71261			0.00	0	0
Total FRX27 SPOT									0.00	0	0
Total For FRX27									0.00	0	0
FRX30 On 31/01/2030 Spot Bond			10.22500	97.99224	10.22500	97.96525			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			10.31500	94.81862	10.31500	94.79227			0.00	0	0
Total FRX31 SPOT									0.00	0	0
Total For FRX31									0.00	0	0
FRX32 On 31/03/2032 Spot Bond			10.30000	100.53073	10.30000	101.41029			0.00	0	0
Total FRX32 SPOT									0.00	0	0
Total For FRX32									0.00	0	0
FRX45 On 14/04/2045 Spot Bond			10.71500	79.52149	10.71500	79.49869			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	100.04289			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	100.11383			0.00	43,935,200	21,967,600
Total FS1A5 SPOT									0.00	43,935,200	21,967,600
Total For FS1A5									0.00	43,935,200	21,967,600
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.39395			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	100.04788			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	100.05471			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FS2A3 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FS2A3									0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	100.62437			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	100.62996			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	100.74186			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	100.76209			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	100.85104			0.00	0	0
Total FS2D1 SPOT									0.00	0	0
Total For FS2D1									0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	9.28421	100.00000	9.26096			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	1.55763	100.00000	1.55373			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	51.57391	100.00000	51.44897			0.00	0	0
Total FS4A1U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS4A1U										0.00	0	0
FS4A2L On 20/03/2020 Spot Bond			100.00000	8.65267	100.00000	8.63171				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	1.45168	100.00000	1.44816				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	15.65201	100.00000	15.61325				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	2.62597	100.00000	2.61947				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	0.44056	100.00000	0.43947				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/02/2021 Spot Bond			100.00000	4.10308	100.00000	4.09292				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/02/2042 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS5A5U										0.00	0	0
FS5B1L On 20/02/2021 Spot Bond			100.00000	4.10308	100.00000	4.09292				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/02/2021 Spot Bond			100.00000	4.10308	100.00000	4.09292				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/02/2021 Spot Bond			100.00000	4.10308	100.00000	4.09292				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/02/2021 Spot Bond			100.00000	4.10308	100.00000	4.09292				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	101.71678				0.00	0	0
Total GBL02 SPOT										0.00	0	0
Total For GBL02										0.00	0	0
GFC04 On 11/04/2017 Spot Bond			9.05500	104.25111	9.05500	104.22537				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	100.72833				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	100.56579				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	100.57200				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	100.61231				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	100.66187				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	100.69281				0.00	0	0
Total GH31D SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GH31D										0.00	0	0
GH41U On 25/10/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0
GPT40 On 06/06/2017 Spot Bond				100.00000	0.00000	100.42603				0.00	1,400,000,000	700,000,000
Total GPT40 SPOT										0.00	1,400,000,000	700,000,000
Total For GPT40										0.00	1,400,000,000	700,000,000
GRB01 On 08/12/2019 Spot Bond			100.00000	16.04927	100.00000	16.01039				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	56.85877	100.00000	56.72102				0.00	0	400,000,000
Total GRB02U SPOT										0.00	0	400,000,000
Total For GRB02U										0.00	0	400,000,000
GRB03 On 03/03/2019 Spot Bond			100.00000	28.26304	100.00000	28.19457				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	13.90331	100.00000	13.86850				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	21.75934	100.00000	21.70663				0.00	0	0
Total GRB05U SPOT										0.00	0	0
Total For GRB05U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	14.45134	100.00000	14.41633				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	3.44280	100.00000	3.43627				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB10 On 31/07/2017 Spot Bond			100.00000	73.73737	100.00000	73.58871				0.00	0	0
Total GRB10U SPOT										0.00	0	0
Total For GRB10U										0.00	0	0
GRB11 On 31/01/2018 Spot Bond			100.00000	55.08479	100.00000	54.98029				0.00	0	0
Total GRB11U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For GRB11U									0.00	0	0
GRB12 On 31/07/2018 Spot Bond			100.00000	38.46804	100.00000	38.42533			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	27.54240	100.00000	27.49014			0.00	0	0
Total GRB13U SPOT									0.00	0	0
Total For GRB13U									0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	17.09691	100.00000	17.07792			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	13.77120	100.00000	13.74507			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	7.59862	100.00000	7.59019			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	6.91180	100.00000	6.89869			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	3.38092	100.00000	3.37717			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	3.44280	100.00000	3.43627			0.00	0	0
Total GRB19U SPOT									0.00	0	0
Total For GRB19U									0.00	0	0
GRB20 On 17/03/2020 Spot Bond			100.00000	16.60265	100.00000	8.52053		000,000,000,000,000.00	80,000,000,000	80,000,000,000	
Total GRB20U SPOT								10,000,000,000,000.00	80,000,000,000	80,000,000,000	
Total For GRB20U								10,000,000,000,000.00	80,000,000,000	80,000,000,000	
GRB21 On 17/03/2021 Spot Bond			100.00000	11.95226	100.00000	3.28503		000,000,000,000,000.00	80,000,000,000	80,000,000,000	
Total GRB21U SPOT								10,000,000,000,000.00	80,000,000,000	80,000,000,000	
Total For GRB21U								10,000,000,000,000.00	80,000,000,000	80,000,000,000	
GRB22 On 17/03/2023 Spot Bond			100.00000	9.54536	100.00000	0.48830		000,000,000,000,000.00	80,000,000,000	80,000,000,000	
Total GRB22U SPOT								10,000,000,000,000.00	80,000,000,000	80,000,000,000	
Total For GRB22U								10,000,000,000,000.00	80,000,000,000	80,000,000,000	
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GRDB1 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	101.66655				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	101.43966				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	101.51569				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	100.50273				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	101.12468				0.00	20,000,000,000	20,500,000,000
Total GRT07 SPOT										0.00	20,000,000,000	20,500,000,000
Total For GRT07										0.00	20,000,000,000	20,500,000,000
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	99.95468				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT09 On 15/10/2018 Spot Bond				100.00000	0.00000	101.91974				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	100.91801				0.00	181,000,000	90,500,000
Total GRT10 SPOT										0.00	181,000,000	90,500,000
Total For GRT10										0.00	181,000,000	90,500,000
GRT11 On 13/05/2021 Spot Bond				100.00000	0.00000	100.90670				0.00	0	0
Total GRT11 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For GRT11									0.00	0	0
GRT12 On 24/03/2020 Spot Bond				100.00000	0.00000	100.30401			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	101.58930			0.00	0	0
Total GRT13 SPOT									0.00	0	0
Total For GRT13									0.00	0	0
GRT14 On 15/09/2021 Spot Bond				100.00000	0.00000	100.17814			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	101.79304			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	101.61026			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			9.63000	106.85229	9.63000	106.82468		130,005,000,000.00		13,500,000	4,500,000
Total GRT17 SPOT								130,005,000,000.00		13,500,000	4,500,000
Total For GRT17								130,005,000,000.00		13,500,000	4,500,000
GRT18 On 13/03/2020 Spot Bond				100.00000	0.00000	100.22113			0.00	0	0
Total GRT18 SPOT									0.00	0	0
Total For GRT18									0.00	0	0
GRT19 On 14/03/2022 Spot Bond				100.00000	0.00000	100.22737			0.00	0	0
Total GRT19 SPOT									0.00	0	0
Total For GRT19									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	112.95479			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	107.97945			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	103.58041			0.00	0	0
Total HC1M3 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HC1M3									0.00	0	0
HC2T1 On 05/10/2017 Spot Bond				100.00000	0.00000	101.82455			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	102.11312			0.00	0	301,000,000
Total HC3T1 SPOT									0.00	0	301,000,000
Total For HC3T1									0.00	0	301,000,000
HC4T1 On 15/12/2017 Spot Bond				100.00000	0.00000	100.16713			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	16.73407	100.00000	16.69216			0.00	0	0
Total HIL01U SPOT									0.00	0	0
Total For HIL01U									0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	100.22363			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	101.17555			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	100.26809			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	101.74907			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	101.76791			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	101.78897			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HM1B6U										0.00	0	0
HM1B8 On 19/07/2048 Spot Bond			100.00000	10.09250	100.00000	10.06751				0.00	0	0
Total HM1B8U SPOT										0.00	0	0
Total For HM1B8U										0.00	0	0
HM1B9 On 19/07/2048 Spot Bond			100.00000	10.09250	100.00000	10.06751				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	10.70626	100.00000	10.67975				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	10.70626	100.00000	10.67975				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	11.49537	100.00000	11.46690				0.00	0	0
Total HM1D4U SPOT										0.00	0	0
Total For HM1D4U										0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	11.49537	100.00000	11.46690				0.00	0	0
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	12.45985	100.00000	12.42899				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 25/11/2020 Spot Bond			10.00000	106.39800	10.00000	106.37000			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/JIBAR									0.00	0	0
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	100.84296			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	101.04155			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	101.85838			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	101.70086			0.00	0	0
Total HPF09 SPOT									0.00	0	0
Total For HPF09									0.00	0	0
HPF10 On 17/02/2018 Spot Bond				100.00000	0.00000	100.78711			0.00	0	0
Total HPF10 SPOT									0.00	0	0
Total For HPF10									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.42000	105.17559	8.42000	105.15164		43,784,000,000,000.00	5,200,000,000	4,890,000,000	
Total HWAY20 SPOT								13,784,000,000,000.00	5,200,000,000	4,890,000,000	
Total For HWAY20								13,784,000,000,000.00	5,200,000,000	4,890,000,000	
HWAY2 On 31/07/2020 Spot Bond			100.00000	16.85145	100.00000	16.81374		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			2.72500	287.49482	2.72500	287.43622		0.00	0	13,400,000,000	
Total HWAY23 SPOT								0.00	0	13,400,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWAY23									0.00	0	13,400,000,000
HWAY2 On 07/12/2024 Spot Bond			2.43500	123.02165	2.43500	298.38958			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			2.80000	100.55880	2.80000	100.53819			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			10.27000	93.09382	10.27000	93.06806		95,511,000,000.00	9,300,000	3,023,100,000	
Total HWAY34 SPOT								95,511,000,000.00	9,300,000	3,023,100,000	
Total For HWAY34								95,511,000,000.00	9,300,000	3,023,100,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.36959	100.00000	10.34638		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			10.26000	93.00403	10.26000	92.97832		6,279,120,000,000.00	612,000,000	304,000,000	
Total HWAY35 SPOT								6,279,120,000,000.00	612,000,000	304,000,000	
Total For HWAY35								6,279,120,000,000.00	612,000,000	304,000,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.36955	100.00000	10.34634		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	101.58230			0.00	222,000,000	111,000,000	
Total HWF08 SPOT								0.00	222,000,000	111,000,000	
Total For HWF08								0.00	222,000,000	111,000,000	
HWF09 On 19/09/2019 Spot Bond			100.00000	0.00000	100.11165			0.00	98,000,000	399,000,000	
Total HWF09 SPOT								0.00	98,000,000	399,000,000	
Total For HWF09								0.00	98,000,000	399,000,000	
HWF10 On 30/09/2019 Spot Bond			100.00000	18.35859	100.00000	18.31314		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	106.39800	10.00000	106.37000		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			2.10000	128.10290	2.10000	128.07893		43,857,403,380,000.00	20,884,477,800	79,166,188,000	
Total I2025 SPOT								13,857,403,380,000.00	20,884,477,800	79,166,188,000	
Total For I2025								13,857,403,380,000.00	20,884,477,800	79,166,188,000	
I2029 On 31/03/2029 Spot Bond			2.15000	99.87886	2.15000	99.86006		147,383,160,480,000.00	68,550,307,200	48,541,984,900	
Total I2029 SPOT								17,383,160,480,000.00	68,550,307,200	48,541,984,900	

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 I2029									17,383,160,480,000.00	68,550,307,200	48,541,984,900
I2033 On 28/02/2033 Spot Bond			2.17000	105.47781	2.17000	105.45797			145,419,025,486,000.00	67,013,375,800	58,450,790,500
Total I2033 SPOT									15,419,025,486,000.00	67,013,375,800	58,450,790,500
Total For I2033									15,419,025,486,000.00	67,013,375,800	58,450,790,500
I2038 On 31/01/2038 Spot Bond			2.09000	132.54198	2.09000	132.51721			283,763,014,348,000.00	135,771,777,200	160,738,975,200
Total I2038 SPOT									13,763,014,348,000.00	135,771,777,200	160,738,975,200
Total For I2038									13,763,014,348,000.00	135,771,777,200	160,738,975,200
I2046 On 31/03/2046 Spot Bond			2.14000	130.60831	2.14000	130.58375			9,141,715,344,000.00	4,271,829,600	82,521,184,000
Total I2046 SPOT									9,141,715,344,000.00	4,271,829,600	82,521,184,000
Total For I2046									9,141,715,344,000.00	4,271,829,600	82,521,184,000
I2050 On 31/12/2050 Spot Bond			2.12000	141.01583	2.11000	141.31634			77,307,517,624,000.00	36,465,810,200	65,209,465,554
Total I2050 SPOT									7,307,517,624,000.00	36,465,810,200	65,209,465,554
Total For I2050									7,307,517,624,000.00	36,465,810,200	65,209,465,554
IBL22 On 15/03/2018 Spot Bond			8.30500	101.76543	8.30500	101.74293			0.00	0	0
Total IBL22 SPOT									0.00	0	0
Total For IBL22									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.61000	101.02066	2.61000	144.00942			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	101.94173			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			8.42500	100.09248	8.42500	104.44137			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	100.33407			0.00	80,000,000	40,000,000
Total IBL42 SPOT									0.00	80,000,000	40,000,000
Total For IBL42									0.00	80,000,000	40,000,000
IBL43/J On 25/11/2020 Spot Bond			10.00000	106.39800	10.00000	106.37000			0.00	0	0
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/JIBAR									0.00	0	0
IBL45 On 21/12/2018 Spot Bond			8.84000	100.66744	8.84000	100.64352			0.00	0	0
Total IBL45 SPOT									0.00	0	0
Total For IBL45									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			9.20000	96.58180	9.20000	96.55781			52,440,000,000.00	5,700,000	1,900,000
Total IBL46 SPOT									52,440,000,000.00	5,700,000	1,900,000

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 IBL46										52,440,000,000.00	5,700,000	1,900,000
IBL49 On 02/04/2018 Spot Bond			8.81500	98.37898	8.81500	102.01362				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	99.79743	7.34000	103.43719				0.00	0	0
Total IBL49/R203 SPOT										0.00	0	0
Total For IBL49/R203										0.00	0	0
IBL50 On 02/08/2020 Spot Bond			9.19000	100.95615	9.19000	100.93110				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	100.74293				0.00	0	0
Total IBL53 SPOT										0.00	0	0
Total For IBL53										0.00	0	0
IBL55 On 31/07/2018 Spot Bond			8.62000	100.48416	8.62000	100.46073				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	101.28853				0.00	0	0
Total IBL56 SPOT										0.00	0	0
Total For IBL56										0.00	0	0
IBL59 On 17/02/2019 Spot Bond			8.58000	101.93681	8.58000	101.91315				0.00	0	0
Total IBL59 SPOT										0.00	0	0
Total For IBL59										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			9.79000	103.23960	9.79000	103.21234				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	100.55112				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	101.33340				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	101.24881				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	100.68999				0.00	0	0
Total IBL64 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL64									0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	101.23777			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	100.35980			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			3.34000	139.38775	3.34000	139.35692			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	99.96215			0.00	20,000,000	10,000,000
Total IBL68 SPOT									0.00	20,000,000	10,000,000
Total For IBL68									0.00	20,000,000	10,000,000
IBL69U On 22/07/2018 Spot Bond			100.00000	44.38219	100.00000	44.27228			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	100.86320			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	100.75160			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				107.28238	0.00000	101.06020			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	100.57819			0.00	0	0
Total IBL77 SPOT									0.00	0	0
Total For IBL77									0.00	0	0
IBL78 On 25/11/2022 Spot Bond			9.84000	104.07633	9.84000	104.04872		41,328,000,000.00		4,200,000	1,400,000
Total IBL78 SPOT								41,328,000,000.00		4,200,000	1,400,000
Total For IBL78								41,328,000,000.00		4,200,000	1,400,000
IBL79 On 27/01/2019 Spot Bond			8.41000	104.16754	8.41000	104.14384		0.00	0	0	0
Total IBL79 SPOT								0.00	0	0	0
Total For IBL79								0.00	0	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	31.33792	100.00000	31.25945		0.00	0	0	0
Total IBL80U SPOT								0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL80U										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	13.56006	100.00000	13.52610				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	101.29247				0.00	40,000,000	20,000,000
Total IBL82 SPOT										0.00	40,000,000	20,000,000
Total For IBL82										0.00	40,000,000	20,000,000
IBL83 On 22/03/2019 Spot Bond				100.00000	0.00000	99.99995				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	23.77113	100.00000	23.71227				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	101.13284				0.00	0	500,000,000
Total IBL85 SPOT										0.00	0	500,000,000
Total For IBL85										0.00	0	500,000,000
IBL86 On 20/05/2021 Spot Bond				100.00000	0.00000	100.76620				0.00	0	0
Total IBL86 SPOT										0.00	0	0
Total For IBL86										0.00	0	0
IBL87 On 20/05/2019 Spot Bond			8.71000	105.29862	8.71000	105.27382				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			9.15500	107.43795	9.15500	107.41138				0.00	0	0
Total IBL88 SPOT										0.00	0	0
Total For IBL88										0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	16.66673	100.00000	16.62943				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	100.60091				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	22.83483	100.00000	22.77766				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	100.49188				0.00	0	0
Total IBL91 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL91										0.00	0	0
IBL92 On 12/01/2020 Spot Bond				100.00000	0.00000	101.71687				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	100.73663				0.00	0	400,000,000
Total IBL93 SPOT										0.00	0	400,000,000
Total For IBL93										0.00	0	400,000,000
IBL94 On 06/09/2019 Spot Bond				100.00000	0.00000	100.62434				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	100.23055				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	99.99982				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	101.90089				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	101.98815				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			8.58000	104.72403	8.58000	104.69987				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	0.04069	100.00000	0.04060				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	101.15728				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			9.47500	100.08820	9.47500	100.06275				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	100.59100				0.00	0	0
Total IDCG04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCG04										0.00	0	0
IDCG04 On 24/11/2019 Spot Bond				100.00000	0.00000	100.53456				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG05 On 24/11/2024 Spot Bond			10.38000	98.79500	10.38000	98.76739				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCG06 On 13/11/2020 Spot Bond				100.00000	0.00000	100.91784				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG07 On 13/05/2030 Spot Bond			11.20500	104.49343	11.20500	104.46987				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG08 On 05/12/2019 Spot Bond				100.00000	0.00000	100.39888				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG09 On 05/12/2021 Spot Bond				100.00000	0.00000	100.40431				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG10 On 05/12/2026 Spot Bond			10.48000	105.09124	10.48000	105.06175				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCG11 On 19/10/2017 Spot Bond			5.00000	102.12521	5.00000	102.11136				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP04 On 14/03/2018 Spot Bond			4.00000	100.09691	4.00000	100.08613				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP05 On 17/10/2019 Spot Bond			4.00000	101.72292	4.00000	101.71186				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.78000	102.11318	8.78000	102.08907				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			7.86500	106.92101	7.86500	106.89836				0.00	0	0
Total IFC02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IFC02										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	7.45654	100.00000	7.43847				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	91.60305	100.00000	91.37056				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	60.57015	100.00000	60.41847				0.00	0	0
Total IN272U SPOT										0.00	0	0
Total For IN272U										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	5.42546	100.00000	5.41517				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	12.32195	100.00000	12.29144				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	16.25895	100.00000	16.21824				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	23.43739	100.00000	23.37934				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	9.99203	100.00000	9.96979				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	14.27929	100.00000	14.24394				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	28.85895	100.00000	28.78904				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	82.49040	100.00000	82.31107				0.00	0	0
Total IN318U SPOT										0.00	0	0
Total For IN318U										0.00	0	0
IN319U On 20/12/2017 Spot Bond			100.00000	82.89894	100.00000	82.72218				0.00	0	0
Total IN319U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN319U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	13.38920	100.00000	13.35567				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	13.23049	100.00000	13.19843				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	96.02795	100.00000	95.78298				0.00	0	0
Total IN330U SPOT										0.00	0	0
Total For IN330U										0.00	0	0
IN331U On 04/12/2019 Spot Bond			100.00000	17.24637	100.00000	17.20459				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	8.99506	100.00000	8.97327				0.00	0	0
Total IN332U SPOT										0.00	0	0
Total For IN332U										0.00	0	0
IN334U On 21/09/2021 Spot Bond			100.00000	12.25964	100.00000	12.22994				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	58.43360	100.00000	58.29204				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	58.56589	100.00000	58.42401				0.00	0	0
Total IN341U SPOT										0.00	0	0
Total For IN341U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	8.05743	100.00000	8.03362				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	0.00005	100.00000	0.00005				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	8.97096	100.00000	8.95088				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	45.56324	100.00000	45.45042				0.00	0	0
Total IN346U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN346U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	12.92155	100.00000	12.89279				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	98.26851	100.00000	97.92127				0.00	0	0
Total IN351U SPOT										0.00	0	0
Total For IN351U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	1.44465	100.00000	100.00000				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	99.99953				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	100.00000				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	103.04814	6.50000	103.02983				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	106.39800	10.00000	106.37000				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	99.99943				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	103.99682				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING335 On 15/08/2019 Spot Bond				100.00000	0.00000	94.80624				0.00	0	0
Total ING335 SPOT										0.00	0	0
Total For ING335										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	101.18838				0.00	0	0
Total INLV01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For INLV01										0.00	0	0
INLV02 On 20/10/2025 Spot Bond				100.00000	0.00000	101.86104				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	101.19882				0.00	0	0
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			11.51500	105.22807	11.51500	105.19554				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	106.39800	10.00000	106.37000				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	101.69268				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			8.55500	103.88865	8.55500	103.86443				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	101.93703				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	101.92021				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	101.94585				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	33.24134	100.00000	33.15902				0.00	0	0
Total IPF11 SPOT										0.00	0	0
Total For IPF11										0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	101.59284				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	100.40234				0.00	0	0
Total IPF13 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPF13									0.00	0	0
IPF14 On 17/12/2018 Spot Bond				100.00000	0.00000	100.11293			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	100.11625			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	100.11825			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	99.99978			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	99.99976			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	99.99975			0.00	0	0
Total IPF19 SPOT									0.00	0	0
Total For IPF19									0.00	0	0
IPF20 On 17/03/2020 Spot Bond			100.00000	16.88992	100.00000	8.69474			0.00	0	40,000,000,000
Total IPF20 SPOT									0.00	0	40,000,000,000
Total For IPF20									0.00	0	40,000,000,000
IPF21 On 17/03/2022 Spot Bond			100.00000	10.59561	100.00000	1.45874			0.00	0	10,000,000,000
Total IPF21 SPOT									0.00	0	10,000,000,000
Total For IPF21									0.00	0	10,000,000,000
IPFC13 On 26/04/2017 Spot Bond				100.00000	0.00000	101.15723			0.00	120,000,000	60,000,000
Total IPFC13 SPOT									0.00	120,000,000	60,000,000
Total For IPFC13									0.00	120,000,000	60,000,000
IPL10 On 20/05/2021 Spot Bond			9.54500	102.57039	9.54500	102.54397		2,863,500,000.00		300,000	1,850,100,000
Total IPL10 SPOT								2,863,500,000.00		300,000	1,850,100,000
Total For IPL10								2,863,500,000.00		300,000	1,850,100,000
IPL11 On 24/05/2022 Spot Bond				100.00000	0.00000	100.67960			0.00	0	0
Total IPL11 SPOT									0.00	0	0
Total For IPL11									0.00	0	0
IPL6 On 28/09/2017 Spot Bond			8.35500	100.57017	8.35500	100.54742			0.00	0	0
Total IPL6 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPL6									0.00	0	0
IPL6/R On 28/09/2017 Spot Bond			100.00000	69.14781	100.00000	68.99308			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	101.85571			0.00	0	0
Total IPL7 SPOT									0.00	0	0
Total For IPL7									0.00	0	0
IPL7/JIF On 05/04/2018 Spot Bond			100.00000	46.86898	100.00000	46.75292			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	102.08717			0.00	0	0
Total IPL8 SPOT									0.00	0	0
Total For IPL8									0.00	0	0
IPL8/JIF On 10/10/2020 Spot Bond			100.00000	13.89448	100.00000	13.86006			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	100.74839			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	100.36449			0.00	0	0
Total IV015 SPOT									0.00	0	0
Total For IV015									0.00	0	0
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IV016 SPOT									0.00	0	0
Total For IV016									0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.38554	2.75000	100.37796			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			4.01000	154.64014	4.01000	154.60327		575,034,000,000.00		143,400,000	143,400,000
Total IV019 SPOT								575,034,000,000.00		143,400,000	143,400,000
Total For IV019								575,034,000,000.00		143,400,000	143,400,000
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	102.11613			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	101.90366			0.00	0	0
Total IV023 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV023										0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	101.54067				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	98.52463				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	98.53543				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			4.10000	110.06991	4.10000	111.00422				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			4.10000	109.97815	4.10000	111.00422				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	100.25985				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	101.60924				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	101.18885				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			11.41500	104.58903	11.41500	104.55696				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	102.37817				0.00	0	0
Total IV035 SPOT										0.00	0	0
Total For IV035										0.00	0	0
IV036 On 22/07/2021 Spot Bond				100.00000	0.00000	101.85801				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	99.96914				0.00	0	0
Total IV038 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV038										0.00	0	0
IV039 On 31/01/2022 Spot Bond			4.79000	129.65977	4.79000	130.61962				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	99.78810				0.00	0	0
Total IV040 SPOT										0.00	0	0
Total For IV040										0.00	0	0
IV041 On 29/09/2021 Spot Bond			11.76500	100.51012	11.76500	100.47839				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	100.96234				0.00	0	0
Total IV042 SPOT										0.00	0	0
Total For IV042										0.00	0	0
IV043 On 21/11/2026 Spot Bond			11.65500	108.99744	11.65500	107.11525				0.00	0	0
Total IV043 SPOT										0.00	0	0
Total For IV043										0.00	0	0
IV044 On 31/01/2027 Spot Bond				100.00000	0.00000	101.59292				0.00	0	0
Total IV044 SPOT										0.00	0	0
Total For IV044										0.00	0	0
IV045 On 31/01/2027 Spot Bond			5.04000	118.00524	5.04000	129.17789				0.00	0	0
Total IV045 SPOT										0.00	0	0
Total For IV045										0.00	0	0
IV057U On 14/07/2018 Spot Bond			100.00000	38.78563	100.00000	38.68958				0.00	0	0
Total IV057U SPOT										0.00	0	0
Total For IV057U										0.00	0	0
IV08 On 30/04/2018 Spot Bond			9.21000	110.05293	9.21000	110.02556				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	102.31527				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	1.86787	100.00000	1.86432				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			4.11000	153.20133	4.11000	153.16438				0.00	0	0
Total IV19A SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV19A										0.00	0	0
IVA665 On 23/03/2017 Spot Bond			7.60000	100.00000	7.60000	99.85446				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			7.60000	99.70934	7.60000	99.56464				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			7.60000	99.56464	7.60000	99.42037				0.00	0	0
Total IVA668 SPOT										0.00	0	0
Total For IVA668										0.00	0	0
IVA672 On 11/05/2017 Spot Bond			7.70000	98.97688	7.70000	98.83242				0.00	0	0
Total IVA672 SPOT										0.00	0	0
Total For IVA672										0.00	0	0
IVA673 On 18/05/2017 Spot Bond			7.70000	98.83242	7.70000	98.68839				0.00	0	0
Total IVA673 SPOT										0.00	0	0
Total For IVA673										0.00	0	0
IVA676 On 08/06/2017 Spot Bond			7.85000	98.37095	7.85000	98.22548				0.00	0	0
Total IVA676 SPOT										0.00	0	0
Total For IVA676										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	106.39800	10.00000	106.37000				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	100.53782				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	101.63833				0.00	0	0
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	101.72650				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	101.58521				0.00	0	0
Total IVC021 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC021										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	101.95846				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	101.36968				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	99.81485				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	99.81055				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	94.96411				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			9.18000	101.89471	9.18000	101.86944				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	24.61895	100.00000	24.56386				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	24.90075	100.00000	24.83909				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			9.28500	101.70294	9.28500	101.67745				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	101.28614				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	101.65043				0.00	286,800,000	143,400,000
Total IVC046 SPOT										0.00	286,800,000	143,400,000
Total For IVC046										0.00	286,800,000	143,400,000
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	101.14456				0.00	0	0
Total IVC048 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	100.74525				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	100.48290				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	101.21104				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	100.96416				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	99.87927				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC058 On 03/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC058 SPOT										0.00	0	0
Total For IVC058										0.00	0	0
IVC060 On 31/07/2018 Spot Bond				100.00000	0.00000	101.28188				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	99.70899				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	101.15982				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	100.38829				0.00	0	0
Total IVC064 SPOT										0.00	0	0
Total For IVC064										0.00	0	0
IVC065 On 10/09/2018 Spot Bond				100.00000	0.00000	100.31217				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	82.69041	100.00000	82.50907				0.00	0	0
Total IVC066 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC066										0.00	0	0
IVC067 On 04/11/2017 Spot Bond				100.00000	0.00000	101.09741				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	102.09818				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	101.53473				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	101.33815				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	100.70407				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	100.70407				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	101.69471				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	15.84725	100.00000	15.80801				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	101.36935				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	101.02629				0.00	0	0
Total IVC086 SPOT										0.00	0	0
Total For IVC086										0.00	0	0
IVC087 On 07/10/2018 Spot Bond				100.00000	0.00000	101.66890				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	101.63242				0.00	0	0
Total IVC088 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVC088									0.00	0	0
IVC089 On 31/10/2018 Spot Bond				100.00000	0.00000	101.18686			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	101.20722			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	100.68999			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	100.66193			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			10.13500	105.58341	10.13500	105.55473			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	99.82490			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			8.58000	102.86182	8.58000	102.83808			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	0.00000	101.35875			0.00	0	0
Total IVC101 SPOT									0.00	0	0
Total For IVC101									0.00	0	0
IVC102 On 31/01/2020 Spot Bond				100.00000	0.00000	101.41723			0.00	0	0
Total IVC102 SPOT									0.00	0	0
Total For IVC102									0.00	0	0
IVC103 On 29/06/2021 Spot Bond				100.00000	0.00000	99.82207			0.00	0	0
Total IVC103 SPOT									0.00	0	0
Total For IVC103									0.00	0	0
IVC105 On 08/03/2020 Spot Bond				100.00000	0.00000	100.36882			0.00	0	0
Total IVC105 SPOT									0.00	0	0
Total For IVC105									0.00	0	0
IVC106 On 13/03/2020 Spot Bond				100.00000	0.00000	100.23570			0.00	0	0
Total IVC106 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC106										0.00	0	0
IVC68U On 07/12/2021 Spot Bond			100.00000	3.82184	100.00000	3.81459				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	55.71868	100.00000	55.58370				0.00	0	0
Total IVC73U SPOT										0.00	0	0
Total For IVC73U										0.00	0	0
IVC74U On 22/09/2018 Spot Bond			100.00000	38.73321	100.00000	38.63937				0.00	0	0
Total IVC74U SPOT										0.00	0	0
Total For IVC74U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	5.52423	100.00000	5.51375				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	2.43674	100.00000	2.43212				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	2.38637	100.00000	2.38184				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2022 Spot Bond			100.00000	2.02295	100.00000	2.01911				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	3.85830	100.00000	3.85098				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	1.92915	100.00000	1.92549				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	1.88569	100.00000	1.88211				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	101.47166				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For JIBAR									0.00	0	0
KAP00 On 13/06/2017 Spot Bond				100.00000	0.00000	100.34129			0.00	0	0
Total KAP001 SPOT									0.00	0	0
Total For KAP001									0.00	0	0
KAP00 On 13/06/2019 Spot Bond				100.00000	0.00000	100.23669			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP00 On 06/06/2019 Spot Bond				100.00000	0.00000	100.41601			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0
KAP00 On 29/06/2018 Spot Bond				100.00000	0.00000	99.83633			0.00	0	0
Total KAP005 SPOT									0.00	0	0
Total For KAP005									0.00	0	0
KAP00 On 29/06/2021 Spot Bond				100.00000	0.00000	99.82584			0.00	90,000,000	45,000,000
Total KAP006 SPOT									0.00	90,000,000	45,000,000
Total For KAP006									0.00	90,000,000	45,000,000
KAP00 On 26/10/2021 Spot Bond			9.68500	106.11577	9.68500	106.08821		139,464,000,000.00	0.00	14,400,000	4,800,000
Total KAP007 SPOT								139,464,000,000.00	0.00	14,400,000	4,800,000
Total For KAP007								139,464,000,000.00	0.00	14,400,000	4,800,000
KAP00 On 28/11/2019 Spot Bond				100.00000	0.00000	100.57198			0.00	10,000,000	5,000,000
Total KAP008 SPOT									0.00	10,000,000	5,000,000
Total For KAP008									0.00	10,000,000	5,000,000
KAP04 On 01/07/2019 Spot Bond			100.00000	24.52934	100.00000	24.46860			0.00	0	0
Total KAP04U SPOT									0.00	0	0
Total For KAP04U									0.00	0	0
KSB00 On 31/08/2017 Spot Bond				100.00000	0.00000	100.57771			0.00	0	0
Total KSB007 SPOT									0.00	0	0
Total For KSB007									0.00	0	0
KSB00 On 01/11/2017 Spot Bond				100.00000	0.00000	101.44506			0.00	0	0
Total KSB008 SPOT									0.00	0	0
Total For KSB008									0.00	0	0
KSB00 On 05/08/2020 Spot Bond				100.00000	0.00000	101.36525			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			8.93000	136.22154	8.93000	136.18866			0.00	0	0
Total KW01 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For KW01									0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	99.89311			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	100.07924			0.00	1,000,000,000	500,000,000
Total LBK07 SPOT									0.00	1,000,000,000	500,000,000
Total For LBK07									0.00	1,000,000,000	500,000,000
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	102.09856			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK08/ On 30/10/2019 Spot Bond			100.00000	19.33894	100.00000	19.29105			0.00	0	0
Total LBK08/JIBAR SPOT									0.00	0	0
Total For LBK08/JIBAR									0.00	0	0
LBK11 On 28/11/2019 Spot Bond			9.77000	102.68285	9.77000	102.65579			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	103.02985	9.62000	103.00311			0.00	0	0
Total LBK11/R207 SPOT									0.00	0	0
Total For LBK11/R207									0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	100.68333	9.71000	100.65696			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	100.00000			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	45.44178	100.00000	45.32926			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	101.97060			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	100.57087			0.00	0	0
Total LBK16 SPOT									0.00	0	0
Total For LBK16									0.00	0	0
LBK17 On 22/03/2020 Spot Bond			100.00000	8.61079	100.00000	8.58993			0.00	0	0
Total LBK17 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LBK17										0.00	0	0
LBK18 On 22/03/2022 Spot Bond			100.00000	1.44465	100.00000	1.44115				0.00	0	0
Total LBK18 SPOT										0.00	0	0
Total For LBK18										0.00	0	0
LGL02 On 13/08/2017 Spot Bond			8.56500	100.46383	8.56500	100.44103				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			9.20500	102.07878	9.20500	102.05355				0.00	0	0
Total LGL03 SPOT										0.00	0	0
Total For LGL03										0.00	0	0
LGL04 On 14/08/2020 Spot Bond			9.65000	99.54211	9.65000	99.51621			63,690,000,000.00		6,600,000	582,200,000
Total LGL04 SPOT									63,690,000,000.00		6,600,000	582,200,000
Total For LGL04									63,690,000,000.00		6,600,000	582,200,000
LGL05 On 12/12/2021 Spot Bond			100.00000		0.00000	100.24858				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			9.94000	105.84250	9.94000	105.81430			101,388,000,000.00		10,200,000	2,503,400,000
Total LGL06 SPOT									101,388,000,000.00		10,200,000	2,503,400,000
Total For LGL06									101,388,000,000.00		10,200,000	2,503,400,000
LGL07 On 04/10/2022 Spot Bond			100.00000		0.00000	102.04324				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	101.27500				0.00	0	0
Total LHL17 SPOT										0.00	0	0
Total For LHL17										0.00	0	0
LHL18 On 14/11/2018 Spot Bond			12.91000	105.29407	12.91000	105.25768				0.00	0	0
Total LHL18 SPOT										0.00	0	0
Total For LHL18										0.00	0	0
LHL19 On 14/11/2019 Spot Bond			13.77000	106.18907	13.77000	106.15001				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	100.24527				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	101.36151				0.00	0	0
Total LHL26 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LHL26									0.00	0	0
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	100.77022			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	100.73735			0.00	0	0
Total LRFA2 SPOT									0.00	0	0
Total For LRFA2									0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total LRFB1 SPOT									0.00	0	0
Total For LRFB1									0.00	0	0
LRFB2 On 20/11/2019 Spot Bond				100.00000	0.00000	101.20853			0.00	20,000,000	330,000,000
Total LRFB2 SPOT									0.00	20,000,000	330,000,000
Total For LRFB2									0.00	20,000,000	330,000,000
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total LRFC1 SPOT									0.00	0	0
Total For LRFC1									0.00	0	0
LRFC2 On 20/11/2019 Spot Bond				100.00000	0.00000	100.82888			0.00	0	0
Total LRFC2 SPOT									0.00	0	0
Total For LRFC2									0.00	0	0
MAQ09 On 10/11/2017 Spot Bond				100.00000	0.00000	100.92880			0.00	160,000,000	80,000,000
Total MAQ090 SPOT									0.00	160,000,000	80,000,000
Total For MAQ090									0.00	160,000,000	80,000,000
MAQ09 On 11/12/2017 Spot Bond				100.00000	0.00000	100.28119			0.00	0	0
Total MAQ093 SPOT									0.00	0	0
Total For MAQ093									0.00	0	0
MAQ09 On 08/05/2017 Spot Bond				100.00000	0.00000	99.01968			0.00	0	0
Total MAQ095 SPOT									0.00	0	0
Total For MAQ095									0.00	0	0
MAQ09 On 01/02/2018 Spot Bond				100.00000	0.00000	101.11423			0.00	200,000,000	100,000,000
Total MAQ096 SPOT									0.00	200,000,000	100,000,000
Total For MAQ096									0.00	200,000,000	100,000,000
MAQ09 On 15/06/2017 Spot Bond				100.00000	0.00000	98.23231			0.00	0	0
Total MAQ098 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MAQ098										0.00	0	0
MAQ09 On 21/04/2017 Spot Bond				100.00000	0.00000	99.38037				0.00	0	0
Total MAQ099 SPOT										0.00	0	0
Total For MAQ099										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	100.46446				0.00	0	0
Total MAQ0A2 SPOT										0.00	0	0
Total For MAQ0A2										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	100.37719				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	100.39547				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	100.44659				0.00	0	0
Total MAQ0A5 SPOT										0.00	0	0
Total For MAQ0A5										0.00	0	0
MAQ0J On 28/02/2020 Spot Bond				100.00000	0.00000	100.44941				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	100.43937				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	99.73412				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	102.20627				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF03 On 17/04/2017 Spot Bond				100.00000	0.00000	101.49409				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBF04 On 07/08/2017 Spot Bond				100.00000	0.00000	101.17484				0.00	0	500,000,000
Total MBF042 SPOT										0.00	0	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBF042										0.00	0	500,000,000
MBF04: On 13/04/2018 Spot Bond				100.00000	0.00000	101.90337				0.00	0	0
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0
MBF04: On 17/08/2018 Spot Bond				100.00000	0.00000	101.04733				0.00	0	351,000,000
Total MBF046 SPOT										0.00	0	351,000,000
Total For MBF046										0.00	0	351,000,000
MBF04: On 07/06/2019 Spot Bond				100.00000	0.00000	100.50676				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBF04: On 14/03/2019 Spot Bond				100.00000	0.00000	100.74018				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	100.81609				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	101.16111				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	30.40069	100.00000	30.32456				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	99.87268				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	99.86446				0.00	30,000,000	15,000,000
Total MBF053 SPOT										0.00	30,000,000	15,000,000
Total For MBF053										0.00	30,000,000	15,000,000
MBLSA: On 30/10/2017 Spot Bond			2.30000	98.63261	2.30000	97.81952				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	95.86930				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	100.22348				0.00	0	0
Total MBP035 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MBP035									0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000	96.44992	100.00000	96.19677			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	63.16138	100.00000	63.00497			0.00	0	0
Total MBP30U SPOT									0.00	0	0
Total For MBP30U									0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	63.21209	100.00000	63.05555			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	60.67237	100.00000	60.52043			0.00	0	0
Total MBP32U SPOT									0.00	0	0
Total For MBP32U									0.00	0	0
MBP34 On 29/04/2018 Spot Bond				100.00000	0.00000	101.21699			0.00	0	0
Total MBP34 SPOT									0.00	0	0
Total For MBP34									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.81000	104.32726	8.81000	104.30255		21,144,000,000.00		2,400,000	800,000
Total MBSA01 SPOT								21,144,000,000.00		2,400,000	800,000
Total For MBSA01								21,144,000,000.00		2,400,000	800,000
MBSA0 On 16/04/2019 Spot Bond			8.00000	105.84711	8.00000	105.82431		0.00		0	0
Total MBSA01/R204 SPOT								0.00		0	0
Total For MBSA01/R204								0.00		0	0
MBSA0 On 15/04/2019 Spot Bond			8.86000	103.96229	8.86000	103.93754		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	103.86981	8.91000	103.84494		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	101.84536		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	101.91450		0.00		0	0
Total MEFSA6 SPOT								0.00		0	0
Total For MEFSA6								0.00		0	0
MEFSB On 05/01/2019 Spot Bond			8.83000	102.78857	8.83000	102.76403		0.00		0	0
Total MEFSB4 SPOT								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MEFSB4									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.54000	103.87388	9.54000	103.84714			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	100.04393			0.00	0	0
Total MFS1A2 SPOT									0.00	0	0
Total For MFS1A2									0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.57000	101.44013	9.57000	101.54833			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MIL02 On 31/05/2017 Spot Bond			9.16500	102.61464	9.16500	102.58932			0.00	0	0
Total MIL02 SPOT									0.00	0	0
Total For MIL02									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	100.31163			0.00	0	42,000,000
Total MMIG01 SPOT									0.00	0	42,000,000
Total For MMIG01									0.00	0	42,000,000
MMIG0 On 17/03/2026 Spot Bond			9.41500	104.04340	9.41500	102.25335			0.00	0	400,000,000
Total MMIG02 SPOT									0.00	0	400,000,000
Total For MMIG02									0.00	0	400,000,000
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	100.01734			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			11.58000	99.30815	11.58000	99.68177			0.00	0	0
Total MMIG04 SPOT									0.00	0	0
Total For MMIG04									0.00	0	0
MMIG0 On 12/08/2017 Spot Bond			10.82000	101.17127	10.82000	101.27670		81,150,000,000.00	7,500,000	1,052,500,000	
Total MMIG05 SPOT								81,150,000,000.00	7,500,000	1,052,500,000	
Total For MMIG05								81,150,000,000.00	7,500,000	1,052,500,000	
MQB02 On 31/05/2017 Spot Bond			8.86500	102.52434	8.86500	102.49987			0.00	0	0
Total MQB02 SPOT									0.00	0	0
Total For MQB02									0.00	0	0
MTN04 On 13/07/2017 Spot Bond			8.86500	102.28269	8.86500	102.25851			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	99.72677	100.00000	100.00000			0.00	0	0
Total MTN06U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MTN06U										0.00	0	0
MTN07 On 22/03/2017 Spot Bond			100.00000	99.72677	100.00000	100.00000				0.00	0	0
Total MTN07U SPOT										0.00	0	0
Total For MTN07U										0.00	0	0
MTN08 On 19/04/2019 Spot Bond			100.00000	24.94395	100.00000	24.88219				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	30.89349	100.00000	30.82474				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
MWAR0 On 22/11/2019 Spot Bond				100.00000	0.00000	100.71042				0.00	0	0
Total MWAR01 SPOT										0.00	0	0
Total For MWAR01										0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	11.65909	100.89771	11.62967				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	11.77475	100.61875	11.74510				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
N5B23 On 20/06/2023 Spot Bond				100.00000	0.00000	100.04472			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	100.04525			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	100.05098			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	109.55176			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	10.93935	100.00000	10.91284			0.00	0	0
Total N5F23U SPOT									0.00	0	0
Total For N5F23U									0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	11.69198	100.00000	11.66364			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			10.39000	93.86451	10.39000	93.83825		118,446,000,000.00		11,400,000	23,800,000
Total NAM01 SPOT								118,446,000,000.00		11,400,000	23,800,000
Total For NAM01								118,446,000,000.00		11,400,000	23,800,000
NAM02 On 29/06/2020 Spot Bond			9.36500	102.82207	9.36500	102.79622			0.00	0	40,000,000
Total NAM02 SPOT									0.00	0	40,000,000
Total For NAM02									0.00	0	40,000,000
NAM03 On 01/08/2023 Spot Bond			9.74000	102.85707	9.74000	102.83005			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			10.33000	102.48913	10.33000	102.46061			0.00	0	0
Total NAM04 SPOT									0.00	0	0
Total For NAM04									0.00	0	0
NBK11/ On 28/11/2020 Spot Bond			8.76000	103.30599	8.76000	103.28152		268,056,000,000.00		30,600,000	30,200,000
Total NBK11A SPOT								268,056,000,000.00		30,600,000	30,200,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK11A									268,056,000,000.00	30,600,000	30,200,000
NBK12, On 19/03/2021 Spot Bond			9.42500	99.95288	9.42500	99.92787			5,655,000,000.00	600,000	200,000
Total NBK12A SPOT									5,655,000,000.00	600,000	200,000
Total For NBK12A									5,655,000,000.00	600,000	200,000
NBK12, On 19/03/2021 Spot Bond			9.38000	100.09968	9.38000	100.07476			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			9.49000	101.30949	9.49000	101.28397			166,075,000,000.00	17,500,000	17,500,000
Total NBK13A SPOT									166,075,000,000.00	17,500,000	17,500,000
Total For NBK13A									166,075,000,000.00	17,500,000	17,500,000
NBK14, On 25/06/2021 Spot Bond			9.01500	103.06883	9.01500	103.15030			715,791,000,000.00	79,400,000	79,400,000
Total NBK14A SPOT									715,791,000,000.00	79,400,000	79,400,000
Total For NBK14A									715,791,000,000.00	79,400,000	79,400,000
NBK15, On 11/02/2022 Spot Bond			9.46500	98.35971	9.46500	98.33459			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	100.77082			0.00	3,000,000,000	1,500,000,000
Total NBK15B SPOT									0.00	3,000,000,000	1,500,000,000
Total For NBK15B									0.00	3,000,000,000	1,500,000,000
NBK16, On 12/02/2025 Spot Bond			10.23000	96.78869	10.23000	96.76201			0.00	0	860,000,000
Total NBK16A SPOT									0.00	0	860,000,000
Total For NBK16A									0.00	0	860,000,000
NBK17, On 22/04/2026 Spot Bond			10.71000	99.79185	10.71000	99.76325			0.00	0	1,220,000,000
Total NBK17A SPOT									0.00	0	1,220,000,000
Total For NBK17A									0.00	0	1,220,000,000
NBK18, On 01/06/2020 Spot Bond			9.20000	102.98732	9.20000	102.96187			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	100.00000			0.00	0	145,000,000
Total NBK18B SPOT									0.00	0	145,000,000
Total For NBK18B									0.00	0	145,000,000
NBK19, On 01/06/2022 Spot Bond			9.61500	103.03967	9.61500	103.01309			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	99.93269			0.00	0	0
Total NBK19B SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK19B									0.00	0	0
NBK19I On 26/06/2017 Spot Bond			100.00000	99.17356	100.00000	98.90110			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			10.43000	102.74892	10.43000	102.72023			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	97.96549			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			10.98000	99.62844	10.98000	99.59903			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	101.08283			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			9.83000	104.44609	9.83000	104.41840		103,215,000,000.00		10,500,000	3,500,000
Total NBK22A SPOT								103,215,000,000.00		10,500,000	3,500,000
Total For NBK22A								103,215,000,000.00		10,500,000	3,500,000
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	101.10271			0.00	0	600,000,000
Total NBK22B SPOT									0.00	0	600,000,000
Total For NBK22B									0.00	0	600,000,000
NBK23J On 19/11/2025 Spot Bond			10.18000	106.49211	10.18000	106.46291			0.00	0	0
Total NBK23A SPOT									0.00	0	0
Total For NBK23A									0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	101.03578			0.00	0	400,000,000
Total NBK23B SPOT									0.00	0	400,000,000
Total For NBK23B									0.00	0	400,000,000
NBK24J On 19/11/2027 Spot Bond			10.88000	104.05641	10.88000	104.02597			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	100.91914			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			9.73000	105.08653	9.73000	105.05895			0.00	0	0
Total NBK25A SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK25A									0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.00000	0.00000	100.90870			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	15.00504	100.00000	14.97147			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	101.51930			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			9.97000	111.03817	9.97000	111.00833		38,883,000,000.00	3,900,000	1,300,000	
Total NBK27A SPOT								38,883,000,000.00	3,900,000	1,300,000	
Total For NBK27A								38,883,000,000.00	3,900,000	1,300,000	
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	100.84285		0.00	0	170,000,000	
Total NBK27B SPOT								0.00	0	170,000,000	
Total For NBK27B								0.00	0	170,000,000	
NBK28I On 02/08/2023 Spot Bond			9.74000	102.59030	9.74000	102.56335		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	100.74344		0.00	0	0	
Total NBK28B SPOT								0.00	0	0	
Total For NBK28B								0.00	0	0	
NBK29I On 31/07/2026 Spot Bond			10.23000	103.05473	10.23000	103.02634		55,242,000,000.00	5,400,000	1,800,000	
Total NBK29A SPOT								55,242,000,000.00	5,400,000	1,800,000	
Total For NBK29A								55,242,000,000.00	5,400,000	1,800,000	
NBK29I On 18/02/2019 Spot Bond				100.00000	0.00000	100.99800		0.00	0	125,000,000	
Total NBK29B SPOT								0.00	0	125,000,000	
Total For NBK29B								0.00	0	125,000,000	
NBK30I On 20/02/2024 Spot Bond			9.53000	101.15497	9.53000	101.12896		105,783,000,000.00	11,100,000	3,700,000	
Total NBK30A SPOT								105,783,000,000.00	11,100,000	3,700,000	
Total For NBK30A								105,783,000,000.00	11,100,000	3,700,000	
NBK30I On 18/02/2021 Spot Bond				100.00000	0.00000	100.76417		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	100.82992		0.00	0	0	
Total NBK31B SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK31B									0.00	0	0
NBK32I On 26/02/2019 Spot Bond				100.00000	0.00000	100.56512			0.00	0	0
Total NBK32B SPOT									0.00	0	0
Total For NBK32B									0.00	0	0
NBK33I On 10/05/2019 Spot Bond				100.00000	0.00000	101.22453			0.00	0	100,000,000
Total NBK33B SPOT									0.00	0	100,000,000
Total For NBK33B									0.00	0	100,000,000
NBK34I On 10/05/2021 Spot Bond				100.00000	0.00000	101.02080			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	101.04241			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	101.06926			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	101.21135			0.00	0	430,000,000
Total NBK37B SPOT									0.00	0	430,000,000
Total For NBK37B									0.00	0	430,000,000
NBK38I On 02/08/2021 Spot Bond				100.00000	0.00000	101.21443			0.00	2,000,000,000	1,000,000,000
Total NBK38B SPOT									0.00	2,000,000,000	1,000,000,000
Total For NBK38B									0.00	2,000,000,000	1,000,000,000
NBK3A On 09/09/2019 Spot Bond			8.36000	107.04355	8.36000	107.01972		57,684,000,000.00		6,900,000	2,300,000
Total NBK3A SPOT								57,684,000,000.00		6,900,000	2,300,000
Total For NBK3A								57,684,000,000.00		6,900,000	2,300,000
NBK3A On 09/09/2019 Spot Bond			100.00000	23.78127	100.00000	23.72892		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			11.10500	44.91843	11.10500	44.90548		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	101.32892		0.00		0	0
Total NBK40B SPOT								0.00		0	0
Total For NBK40B								0.00		0	0
NBK41I On 20/02/2020 Spot Bond				100.00000	0.00000	100.72080		0.00		0	60,000,000
Total NBK41B SPOT								0.00		0	60,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK41B										0.00	0	60,000,000
NBK42I On 21/02/2022 Spot Bond				100.00000	0.00000	100.74169				0.00	0	0
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0
NBK43I On 20/02/2024 Spot Bond				100.00000	0.00000	100.76198				0.00	0	0
Total NBK43B SPOT										0.00	0	0
Total For NBK43B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	101.62993				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	100.89684				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	100.04563				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	101.97951				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.04781				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	8.88541	100.00000	8.86388				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	7.15285	100.00000	7.13552				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			10.27500	101.97211	10.27500	101.94434				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	100.04755				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			10.31000	100.96483	10.31000	100.93725				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	100.04781				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.00000				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	100.04813				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	100.04865				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				100.00000	0.00000	100.49693				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	101.78059				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	99.95864				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	101.78063				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	12.66615	100.00000	12.63547				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	1.39999	100.00000	1.39722				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	102.50597				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	100.52741				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2024 Spot Bond			9.91000	107.66516	9.91000	105.79541				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.24230				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	101.81420				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	101.81385				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	102.32931				0.00	0	0
Total NED19 SPOT										0.00	0	0
Total For NED19										0.00	0	0
NED20 On 01/07/2020 Spot Bond			11.12000	102.94485	11.12000	102.91408				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	101.62106				0.00	0	0
Total NED9 SPOT										0.00	0	0
Total For NED9										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			9.44500	113.50594	9.44500	113.47701				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	103.50187				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	100.86153				0.00	0	0
Total NEDT1B SPOT										0.00	0	0
Total For NEDT1B										0.00	0	0
NET50 On 08/08/2017 Spot Bond				100.00000	0.00000	100.98346				0.00	0	0
Total NET50 SPOT										0.00	0	0
Total For NET50										0.00	0	0
NGL01 On 22/09/2021 Spot Bond				100.00000	0.00000	100.34933				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NGL01 SPOT										0.00	0	0
Total For NGL01										0.00	0	0
NGL02 On 15/03/2022 Spot Bond				100.00000	0.00000	100.24652				0.00	0	0
Total NGL02 SPOT										0.00	0	0
Total For NGL02										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	106.39800	10.00000	106.37000				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	104.84108	13.50000	104.80324				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	100.39265				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			2.96000	105.65124	2.96000	120.39980				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	207.47913	3.45000	207.43277				0.00	0	0
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			3.35000	117.11448	3.35000	117.08856				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			3.60000	163.00000	3.60000	162.96291				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			3.67000	162.37731	3.67000	161.90853				0.00	0	0
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NILB17 On 31/01/2038 Spot Bond			3.56000	104.28727	3.56000	104.26266				0.00	0	0
Total NILB17 SPOT										0.00	0	0
Total For NILB17										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.62000	103.55671	8.62000	103.53257				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	98.76997	100.00000	98.50798				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NPL10U SPOT										0.00	0	0
Total For NPL10U										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.25000	104.06607	9.25000	104.03934				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	100.65987				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	100.64853				0.00	133,600,000	66,800,000
Total NQ1A18 SPOT										0.00	133,600,000	66,800,000
Total For NQ1A18										0.00	133,600,000	66,800,000
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.94605				0.00	0	340,000,000
Total NQ1A19 SPOT										0.00	0	340,000,000
Total For NQ1A19										0.00	0	340,000,000
NQ1A2 On 22/05/2019 Spot Bond				100.00000	0.00000	100.67098				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	100.63147				0.00	0	0
Total NQ1A22 SPOT										0.00	0	0
Total For NQ1A22										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.45000	104.07183	9.45000	104.04454				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	100.72625				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	100.66367				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	100.71423				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.65000	104.07763	9.65000	104.04976				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.67879				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	100.68259				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	100.74670				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	100.82212				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	100.69392				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	100.76612				0.00	0	0
Total NQF1D8 SPOT										0.00	0	0
Total For NQF1D8										0.00	0	0
NRA01:On 30/11/2018 Spot Bond			8.59000	109.41668	8.59000	109.39139				0.00	0	0
Total NRA018 SPOT										0.00	0	0
Total For NRA018										0.00	0	0
NRA02:On 31/10/2022 Spot Bond			9.41500	116.94743	9.41500	116.91771				0.00	0	300,000,000
Total NRA022 SPOT										0.00	0	300,000,000
Total For NRA022										0.00	0	300,000,000
NRA02:On 31/05/2023 Spot Bond			2.57500	182.24913	2.57500	182.21271				0.00	0	9,500,000,000
Total NRA023 SPOT										0.00	0	9,500,000,000
Total For NRA023										0.00	0	9,500,000,000
NRA02:On 30/11/2028 Spot Bond			11.03000	111.67189	11.03000	111.63895				0.00	0	5,540,000,000
Total NRA028 SPOT										0.00	0	5,540,000,000
Total For NRA028										0.00	0	5,540,000,000
NRA02:On 30/11/2028 Spot Bond			100.00000	15.76349	100.00000	15.72840				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	100.10419				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NTC16 SPOT									0.00	0	0
Total For NTC16									0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	101.18598			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	101.38206			0.00	0	0
Total NTC19 SPOT									0.00	0	0
Total For NTC19									0.00	0	0
NYT13U On 28/05/2020 Spot Bond			100.00000	20.96588	100.00000	20.91337			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	100.72706			0.00	0	0
Total OML02 SPOT									0.00	0	0
Total For OML02									0.00	0	0
OML03 On 27/11/2019 Spot Bond			9.77000	101.75133	9.77000	101.72451			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	100.17863			0.00	0	0
Total OML04 SPOT									0.00	0	0
Total For OML04									0.00	0	0
OML05 On 19/03/2025 Spot Bond			9.94500	99.10003	9.94500	99.60887			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			10.67000	98.78197	10.67000	98.75406			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			11.43000	97.67009	11.43000	97.64060			0.00	0	960,000,000
Total OML07 SPOT									0.00	0	960,000,000
Total For OML07									0.00	0	960,000,000
OML08 On 14/09/2025 Spot Bond				100.00000	0.00000	100.50891			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			10.66000	101.23653	10.66000	101.20796		79,950,000,000.00		7,500,000	1,002,500,000
Total OML09 SPOT								79,950,000,000.00		7,500,000	1,002,500,000
Total For OML09								79,950,000,000.00		7,500,000	1,002,500,000
OML10 On 14/09/2025 Spot Bond			11.43000	99.84323	11.43000	99.81308		0.00		0	940,000,000

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 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	106.39800	10.00000	106.37000			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0
Total For PMM12/JIBAR									0.00	0	0
PMM29 On 04/09/2017 Spot Bond				100.00000	0.00000	100.38517			0.00	16,000,000	348,000,000
Total PMM29 SPOT									0.00	16,000,000	348,000,000
Total For PMM29									0.00	16,000,000	348,000,000
PMM30 On 07/09/2017 Spot Bond				100.00000	0.00000	100.36420			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	100.99874			0.00	130,000,000	65,000,000
Total PMM31 SPOT									0.00	130,000,000	65,000,000
Total For PMM31									0.00	130,000,000	65,000,000
PMM32 On 25/05/2017 Spot Bond				100.00000	0.00000	100.51560			0.00	0	0
Total PMM32 SPOT									0.00	0	0
Total For PMM32									0.00	0	0
PMM33 On 01/09/2017 Spot Bond				100.00000	0.00000	100.44729			0.00	0	0
Total PMM33 SPOT									0.00	0	0
Total For PMM33									0.00	0	0
PMM34 On 07/03/2018 Spot Bond				100.00000	0.00000	100.36009			0.00	1,000,000,000	500,000,000
Total PMM34 SPOT									0.00	1,000,000,000	500,000,000
Total For PMM34									0.00	1,000,000,000	500,000,000
PPC00: On 31/12/2018 Spot Bond				100.00000	0.00000	95.81699			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	97.78677			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	100.95299	10.01500	100.93468			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	101.42187			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.33646			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	101.46238			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	101.49165			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			8.49500	115.73880	8.53000	115.46397			202,272,604,394,000.00	2,495,853,161,200	1,787,890,603,000
Total R186 SPOT									12,272,604,394,000.00	495,853,161,200	787,890,603,000
Total For R186									12,272,604,394,000.00	495,853,161,200	787,890,603,000
R197 On 07/12/2023 Spot Bond			2.08000	298.17781	2.07500	298.20693			35,990,559,904,000.00	17,303,153,800	28,282,692,800
Total R197 SPOT									15,990,559,904,000.00	17,303,153,800	28,282,692,800
Total For R197									15,990,559,904,000.00	17,303,153,800	28,282,692,800
R202 On 07/12/2033 Spot Bond			2.13000	245.43586	2.13000	245.38978			200,471,528,292,000.00	94,118,088,400	224,494,018,300
Total R202 SPOT									10,471,528,292,000.00	94,118,088,400	224,494,018,300
Total For R202									10,471,528,292,000.00	94,118,088,400	224,494,018,300
R2023 On 28/02/2023 Spot Bond			8.05500	99.05877	8.09000	98.87637			981,297,658,854,000.00	121,824,662,800	618,375,870,000
Total R2023 SPOT									11,297,658,854,000.00	121,824,662,800	618,375,870,000
Total For R2023									11,297,658,854,000.00	121,824,662,800	618,375,870,000
R203 On 15/09/2017 Spot Bond			7.28500	100.59145	7.30500	100.56264			0.00	0	715,790,930,000
Total R203 SPOT									0.00	0	715,790,930,000
Total For R203									0.00	0	715,790,930,000
R2030 On 31/01/2030 Spot Bond			8.91500	94.18941	8.91500	94.16672			903,950,433,352,000.00	437,908,068,800	697,105,202,900
Total R2030 SPOT									13,950,433,352,000.00	437,908,068,800	697,105,202,900
Total For R2030									13,950,433,352,000.00	437,908,068,800	697,105,202,900
R2032 On 31/03/2032 Spot Bond			9.05000	93.32185	9.05000	93.29916			074,592,639,710,000.00	118,739,518,200	377,156,380,000
Total R2032 SPOT									14,592,639,710,000.00	118,739,518,200	377,156,380,000
Total For R2032									14,592,639,710,000.00	118,739,518,200	377,156,380,000
R2035 On 28/02/2035 Spot Bond			9.21000	97.62981	9.21000	97.60592			816,468,299,424,000.00	414,383,094,400	393,324,747,200
Total R2035 SPOT									16,468,299,424,000.00	414,383,094,400	393,324,747,200
Total For R2035									16,468,299,424,000.00	414,383,094,400	393,324,747,200
R2037 On 31/01/2037 Spot Bond			9.29500	94.03280	9.29500	94.00920			789,076,754,180,000.00	84,892,604,000	639,975,935,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2037 SPOT									19,076,754,180,000.00	84,892,604,000	539,975,935,200
Total For R2037									19,076,754,180,000.00	84,892,604,000	539,975,935,200
R204 On 21/12/2018 Spot Bond			7.38500	102.99493	7.41000	102.93375			373,853,034,442,000.00	186,032,909,200	467,217,640,000
Total R204 SPOT									3,853,034,442,000.00	186,032,909,200	467,217,640,000
Total For R204									3,853,034,442,000.00	186,032,909,200	467,217,640,000
R2040 On 31/01/2040 Spot Bond			9.30500	98.37940	9.30500	98.35469			923,935,363,442,000.00	99,294,504,400	244,895,480,000
Total R2040 SPOT									13,935,363,442,000.00	99,294,504,400	244,895,480,000
Total For R2040									13,935,363,442,000.00	99,294,504,400	244,895,480,000
R2044 On 31/01/2044 Spot Bond			9.34000	95.43979	9.34000	95.41573			433,812,496,784,000.00	367,645,877,600	522,225,583,800
Total R2044 SPOT									13,812,496,784,000.00	367,645,877,600	522,225,583,800
Total For R2044									13,812,496,784,000.00	367,645,877,600	522,225,583,800
R2048 On 28/02/2048 Spot Bond			9.32500	94.73747	9.32500	94.71401			241,028,393,545,000.00	347,563,366,600	327,805,173,300
Total R2048 SPOT									11,028,393,545,000.00	347,563,366,600	327,805,173,300
Total For R2048									11,028,393,545,000.00	347,563,366,600	327,805,173,300
R207 On 15/01/2020 Spot Bond			7.54500	100.59046	7.57000	100.50774			290,920,698,433,000.00	303,634,287,400	490,740,110,000
Total R207 SPOT									10,920,698,433,000.00	303,634,287,400	490,740,110,000
Total For R207									10,920,698,433,000.00	303,634,287,400	490,740,110,000
R208 On 31/03/2021 Spot Bond			7.68500	96.67151	7.71500	96.55137			872,345,188,365,000.00	243,636,329,000	749,706,825,700
Total R208 SPOT									2,345,188,365,000.00	243,636,329,000	749,706,825,700
Total For R208									2,345,188,365,000.00	243,636,329,000	749,706,825,700
R209 On 31/03/2036 Spot Bond			9.15500	73.91521	9.20000	73.57634			184,539,127,519,000.00	675,536,769,800	988,017,794,000
Total R209 SPOT									14,539,127,519,000.00	675,536,769,800	988,017,794,000
Total For R209									14,539,127,519,000.00	675,536,769,800	988,017,794,000
R210 On 31/03/2028 Spot Bond			2.11000	185.14745	2.11000	185.11280			2,668,842,362,000.00	1,264,854,200	98,785,614,600
Total R210 SPOT									2,668,842,362,000.00	1,264,854,200	98,785,614,600
Total For R210									2,668,842,362,000.00	1,264,854,200	98,785,614,600
R212 On 31/01/2022 Spot Bond			2.04000	147.79408	2.04000	147.76664			62,976,880,392,000.00	30,871,019,800	126,092,328,600
Total R212 SPOT									12,976,880,392,000.00	30,871,019,800	126,092,328,600
Total For R212									12,976,880,392,000.00	30,871,019,800	126,092,328,600
R213 On 28/02/2031 Spot Bond			8.92000	85.28283	8.95500	85.01659			623,308,663,868,000.00	69,877,652,900	568,984,826,500
Total R213 SPOT									13,308,663,868,000.00	69,877,652,900	568,984,826,500
Total For R213									13,308,663,868,000.00	69,877,652,900	568,984,826,500
R214 On 28/02/2041 Spot Bond			9.26500	73.96913	9.26500	73.95092			420,540,276,193,500.00	45,390,207,900	356,536,503,600
Total R214 SPOT									10,540,276,193,500.00	45,390,207,900	356,536,503,600
Total For R214									10,540,276,193,500.00	45,390,207,900	356,536,503,600
R337C On 21/06/2020 Spot Bond			8.54000	76.21911	8.54000	76.20160			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R337C SPOT										0.00	0	0
Total For R337C										0.00	0	0
R347C On 21/06/2025 Spot Bond			9.05000	48.19175	9.05000	48.18003				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	101.42386				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	101.32161				0.00	0	0
Total RCG01C SPOT										0.00	0	0
Total For RCG01C										0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	102.92688				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	100.74658				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	92.17835	100.00000	91.95018				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	91.83673	100.00000	91.60305				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	98.38275	100.00000	98.64865				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	47.33004	100.00000	47.21284				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	97.51542	100.00000	97.26214				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	10.39247	100.00000	10.36023				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	42.38878	100.00000	42.27947				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF04I On 04/10/2018 Spot Bond			100.00000	29.34024	100.00000	29.26459				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	16.32259	100.00000	16.28049				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	100.22722				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	100.86907				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	100.57366				0.00	0	89,000,000
Total RDFB05 SPOT										0.00	0	89,000,000
Total For RDFB05										0.00	0	89,000,000
RDFB0 On 22/03/2019 Spot Bond				100.00000	0.00000	100.72616				0.00	0	70,000,000
Total RDFB06 SPOT										0.00	0	70,000,000
Total For RDFB06										0.00	0	70,000,000
RDFB0 On 22/03/2019 Spot Bond			100.00000	28.39628	100.00000	28.32749				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	100.03931				0.00	0	270,000,000
Total RDFB07 SPOT										0.00	0	270,000,000
Total For RDFB07										0.00	0	270,000,000
RDFB0 On 30/09/2021 Spot Bond				100.00000	0.00000	99.69933				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	100.51017				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	99.97808				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	100.47268				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.27952				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	101.76230				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	100.85088				0.00	0	0
Total REB01 SPOT										0.00	0	0
Total For REB01										0.00	0	0
REB01/On 21/05/2018 Spot Bond			100.00000	41.96005	100.00000	41.85499				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	100.75322				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	100.67800				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	102.47799				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	102.61256				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	103.14071				0.00	0	0
Total RED203 SPOT										0.00	0	0
Total For RED203										0.00	0	0
RED20:On 05/01/2020 Spot Bond				100.00000	0.00000	100.79122				0.00	0	0
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED30 On 16/09/2021 Spot Bond				100.00000	0.00000	100.07281				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RES011 On 02/03/2018 Spot Bond			100.00000	57.77803	100.00000	57.63806				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES021 On 02/03/2019 Spot Bond			100.00000	28.42897	100.00000	28.36010				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES031 On 02/03/2020 Spot Bond			100.00000	16.44516	100.00000	16.40533				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES041 On 02/03/2021 Spot Bond			100.00000	11.62110	100.00000	11.59295				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	101.13630				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	101.10925				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	100.38226				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	101.57217				0.00	0	0
Total RES32 SPOT										0.00	0	0
Total For RES32										0.00	0	0
RES34 On 25/08/2019 Spot Bond				100.00000	0.00000	100.92190				0.00	0	65,000,000
Total RES34 SPOT										0.00	0	65,000,000
Total For RES34										0.00	0	65,000,000
RES35 On 25/08/2021 Spot Bond				100.00000	0.00000	100.59374				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	101.46854				0.00	0	60,000,000
Total RES36 SPOT										0.00	0	60,000,000
Total For RES36										0.00	0	60,000,000
RES37 On 12/07/2017 Spot Bond				100.00000	0.00000	101.58171				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RES37 SPOT									0.00	0	0
Total For RES37									0.00	0	0
RES38 On 01/08/2020 Spot Bond				100.00000	0.00000	101.24989			0.00	0	40,000,000
Total RES38 SPOT									0.00	0	40,000,000
Total For RES38									0.00	0	40,000,000
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	99.38208			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	76.96798			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	102.78562	12.35000	102.75160			0.00	0	0
Total RP018 SPOT									0.00	0	0
Total For RP018									0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	22.12270	100.00000	22.06731			0.00	0	0
Total RP020 SPOT									0.00	0	0
Total For RP020									0.00	0	0
RPP01U On 31/08/2018 Spot Bond			100.00000	34.66919	100.00000	34.58428			0.00	0	0
Total RPP01U SPOT									0.00	0	0
Total For RPP01U									0.00	0	0
RPP08U On 30/04/2020 Spot Bond			100.00000	19.38451	100.00000	19.36076			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	106.06725			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	47.83264			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			9.14000	106.95024	9.14000	106.92398		35,646,000,000.00		3,900,000	1,300,000
Total RW21 SPOT								35,646,000,000.00		3,900,000	1,300,000
Total For RW21								35,646,000,000.00		3,900,000	1,300,000
RW23 On 10/12/2023 Spot Bond			9.77000	101.40413	9.77000	101.37757		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RW23 SPOT									0.00	0	0
Total For RW23									0.00	0	0
RW28 On 10/12/2028 Spot Bond			10.66500	100.09378	10.66500	100.06522			0.00	0	0
Total RW28 SPOT									0.00	0	0
Total For RW28									0.00	0	0
S1326L On 02/05/2017 Spot Bond			100.00000	90.12346	100.00000	89.90148			0.00	0	0
Total S1326U SPOT									0.00	0	0
Total For S1326U									0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	106.39800	10.00000	106.37000			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			8.28500	103.85607	8.28500	103.83292			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
Total For SBK15									0.00	0	0
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	100.46386			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	99.80143			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	99.89074			0.00	0	16,600,000
Total SBK18 SPOT									0.00	0	16,600,000
Total For SBK18									0.00	0	16,600,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	101.50903			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	102.00012			0.00	500,000,000	500,000,000
Total SBK20 SPOT									0.00	500,000,000	500,000,000
Total For SBK20									0.00	500,000,000	500,000,000
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	101.26393			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	100.79432			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBK22 SPOT									0.00	0	0
Total For SBK22									0.00	0	0
SBK23 On 28/05/2022 Spot Bond			11.69000	103.13939	11.69000	103.10702			0.00	0	1,880,000,000
Total SBK23 SPOT									0.00	0	1,880,000,000
Total For SBK23									0.00	0	1,880,000,000
SBK24 On 19/10/2025 Spot Bond				100.00000	0.00000	101.38838			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	12.63894	100.00000	12.60764			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	103.39735			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			11.45500	107.52885	11.45500	107.49595			0.00	0	0
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0
SBK9 On 10/04/2018 Spot Bond			8.76000	103.42293	8.76000	103.39857		26,280,000,000.00		3,000,000	2,761,000,000
Total SBK9 SPOT								26,280,000,000.00		3,000,000	2,761,000,000
Total For SBK9								26,280,000,000.00		3,000,000	2,761,000,000
SBN33 On 15/09/2017 Spot Bond			8.70500	99.93044	8.70500	99.90757			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	100.30294			0.00	0	0
Total SBN45 SPOT									0.00	0	0
Total For SBN45									0.00	0	0
SBS13 On 22/09/2017 Spot Bond			7.98000	104.88110	7.98000	100.41068			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	100.42132			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	100.92679			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			9.01500	106.53009	9.01500	106.50428			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			9.86500	104.62650	9.86500	104.59868			375,856,500,000.00	38,100,000	12,700,000
Total SBS20 SPOT									375,856,500,000.00	38,100,000	12,700,000
Total For SBS20									375,856,500,000.00	38,100,000	12,700,000
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	102.37793			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	100.68268			0.00	0	63,000,000
Total SBS23 SPOT									0.00	0	63,000,000
Total For SBS23									0.00	0	63,000,000
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	101.31633			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			8.41500	103.78126	8.41500	103.75763			0.00	0	0
Total SBS25 SPOT									0.00	0	0
Total For SBS25									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			9.74000	102.78004	9.74000	102.75303			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	101.34193			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			8.44000	102.88620	8.44000	102.86283			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			10.04500	91.75679	10.04500	91.73194			42,189,000,000.00	4,200,000	1,400,000
Total SBS3 SPOT									42,189,000,000.00	4,200,000	1,400,000
Total For SBS3									42,189,000,000.00	4,200,000	1,400,000
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	99.85234			0.00	0	0
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 27/06/2027 Spot Bond			10.06000	100.95406	10.06000	100.92684			292,746,000,000.00	29,100,000	9,700,000
Total SBS31 SPOT									292,746,000,000.00	29,100,000	9,700,000
Total For SBS31									292,746,000,000.00	29,100,000	9,700,000
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	100.25506			0.00	0	15,000,000

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 SBS32 SPOT									0.00	0	15,000,000
Total For SBS32									0.00	0	15,000,000
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	100.04424			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			10.33000	98.92778	10.33000	98.90071			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	101.47138			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	101.24467			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			8.60000	99.59801	8.60000	99.57485			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			9.73000	97.85001	9.73000	97.82433			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			10.30000	97.24361	10.30000	97.21663			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			9.48500	99.73020	9.48500	99.70468		42,682,500,000.00		4,500,000	581,500,000
Total SBS4 SPOT								42,682,500,000.00		4,500,000	581,500,000
Total For SBS4								42,682,500,000.00		4,500,000	581,500,000
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	101.19741			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			9.21000	106.91735	9.21000	106.89076		96,705,000,000.00		10,500,000	3,500,000
Total SBS41 SPOT								96,705,000,000.00		10,500,000	3,500,000
Total For SBS41								96,705,000,000.00		10,500,000	3,500,000
SBS42 On 12/11/2025 Spot Bond			9.74000	109.00169	9.74000	108.97306		73,050,000,000.00		7,500,000	2,500,000
Total SBS42 SPOT								73,050,000,000.00		7,500,000	2,500,000
Total For SBS42								73,050,000,000.00		7,500,000	2,500,000
SBS43 On 12/11/2027 Spot Bond			10.00500	109.15164	10.00500	109.12221		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.11253				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	101.61336				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			9.24000	107.34465	9.24000	107.31787				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	101.43598				0.00	0	0
Total SBS47 SPOT										0.00	0	0
Total For SBS47										0.00	0	0
SBS48 On 31/01/2020 Spot Bond				100.00000	0.00000	101.20717				0.00	0	0
Total SBS48 SPOT										0.00	0	0
Total For SBS48										0.00	0	0
SBS49 On 31/01/2022 Spot Bond				100.00000	0.00000	101.24235				0.00	0	0
Total SBS49 SPOT										0.00	0	0
Total For SBS49										0.00	0	0
SBS50 On 31/01/2022 Spot Bond			9.19000	102.33075	9.19000	102.30536				0.00	0	0
Total SBS50 SPOT										0.00	0	0
Total For SBS50										0.00	0	0
SBS51 On 31/01/2024 Spot Bond			9.57000	102.36805	9.57000	102.34161				0.00	0	0
Total SBS51 SPOT										0.00	0	0
Total For SBS51										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.37500	277.18899	3.37500	277.12760				0.00	0	0
Total SBSI11 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			3.68000	199.76317	3.68000	201.57435				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SCM10 On 15/09/2017 Spot Bond			100.00000	83.29929	100.00000	83.11539				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.50959				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	102.50971				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				185.22503	0.00000	82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	100.09678				0.00	32,300,000	32,300,000
Total SHS04 SPOT										0.00	32,300,000	32,300,000
Total For SHS04										0.00	32,300,000	32,300,000
SHS05 On 29/06/2017 Spot Bond			8.57500	102.02603	8.57500	102.00261				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	101.97919	8.75000	101.95531				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	100.83373				0.00	0	100,000,000
Total SHS06 SPOT										0.00	0	100,000,000
Total For SHS06										0.00	0	100,000,000
SHS11L On 25/11/2020 Spot Bond			10.00000	106.39800	10.00000	106.37000				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	100.22179				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SHS14 SPOT									0.00	0	0
Total For SHS14									0.00	0	0
SHS19 On 10/09/2017 Spot Bond			8.90500	100.87170	8.90500	100.84809			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	101.08569			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	99.83727			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	99.83149			0.00	0	0
Total SHS24 SPOT									0.00	0	0
Total For SHS24									0.00	0	0
SHS25 On 29/06/2020 Spot Bond			9.61500	102.83094	9.61500	102.80441		31,729,500,000.00	3,300,000	1,100,000	
Total SHS25 SPOT								31,729,500,000.00	3,300,000	1,100,000	
Total For SHS25								31,729,500,000.00	3,300,000	1,100,000	
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	99.83149		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	102.09529		0.00	0	0	
Total SHS28 SPOT								0.00	0	0	
Total For SHS28								0.00	0	0	
SHS29 On 03/12/2018 Spot Bond			100.00000	28.78899	100.00000	28.71924		0.00	0	0	
Total SHS29U SPOT								0.00	0	0	
Total For SHS29U								0.00	0	0	
SLI3 On 15/08/2018 Spot Bond			8.71000	100.83756	8.71000	100.81382		0.00	0	0	
Total SLI3 SPOT								0.00	0	0	
Total For SLI3								0.00	0	0	
SLI4 On 15/08/2021 Spot Bond				100.00000	0.00000	100.92686		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	100.88263		0.00	0	12,000,000	
Total SLRA1 SPOT								0.00	0	12,000,000	
Total For SLRA1								0.00	0	12,000,000	
SLRA2 On 15/11/2021 Spot Bond				100.00000	0.00000	100.90608		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.92047				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	100.92969				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	100.99702				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	101.01652				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SNT01 On 15/09/2017 Spot Bond			8.50500	100.02301	8.50500	100.00063				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	101.86732				0.00	0	12,300,000
Total SNT02 SPOT										0.00	0	12,300,000
Total For SNT02										0.00	0	12,300,000
SNT03 On 12/04/2023 Spot Bond			10.79000	52.92394	10.79000	109.46714				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000
SPDA1 On 21/08/2021 Spot Bond				100.00000	0.00000	100.73645				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	100.79118				0.00	0	60,000,000
Total SPDA4 SPOT										0.00	0	60,000,000
Total For SPDA4										0.00	0	60,000,000
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	100.77556				0.00	0	55,000,000
Total SPDA5 SPOT										0.00	0	55,000,000
Total For SPDA5										0.00	0	55,000,000
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	100.71008				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	100.69576				0.00	0	370,000,000

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 SPDA7 SPOT									0.00	0	370,000,000
Total For SPDA7									0.00	0	370,000,000
SPDA8 On 21/08/2021 Spot Bond				100.00000	0.00000	100.71658			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	100.72417			0.00	0	59,000,000
Total SPDA9 SPOT									0.00	0	59,000,000
Total For SPDA9									0.00	0	59,000,000
SPG00:On 09/09/2019 Spot Bond				100.00000	0.00000	100.35057			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	101.33603			0.00	0	0
Total SPG003 SPOT									0.00	0	0
Total For SPG003									0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	101.89635			0.00	0	200,000,000
Total SSA05 SPOT									0.00	0	200,000,000
Total For SSA05									0.00	0	200,000,000
SSA06 On 16/04/2020 Spot Bond			9.46500	99.82309	9.46500	99.79773		116,419,500,000.00		12,300,000	304,100,000
Total SSA06 SPOT								116,419,500,000.00		12,300,000	304,100,000
Total For SSA06								116,419,500,000.00		12,300,000	304,100,000
SSN00:On 26/03/2017 Spot Bond				100.00000	0.00000	99.87729			0.00	0	0
Total SSN002 SPOT									0.00	0	0
Total For SSN002									0.00	0	0
SSN00:On 25/04/2017 Spot Bond				100.00000	0.00000	101.43971			0.00	0	0
Total SSN003 SPOT									0.00	0	0
Total For SSN003									0.00	0	0
SSN00:On 31/03/2021 Spot Bond			9.28500	91.50546	9.28500	91.48265			0.00	0	0
Total SSN004 SPOT									0.00	0	0
Total For SSN004									0.00	0	0
SSN00:On 31/03/2021 Spot Bond			9.28500	91.50546	9.28500	91.48265			0.00	0	0
Total SSN005 SPOT									0.00	0	0
Total For SSN005									0.00	0	0
SSN00:On 15/01/2020 Spot Bond			9.30000	96.34609	9.30000	96.32190			0.00	0	0
Total SSN007 SPOT									0.00	0	0
Total For SSN007									0.00	0	0
SSN00:On 18/06/2017 Spot Bond				100.00000	0.00000	100.04753			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN008 SPOT										0.00	0	0
Total For SSN008										0.00	0	0
SSN008 On 15/09/2017 Spot Bond			8.18500	100.17149	8.18500	100.14989				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN009 On 31/01/2025 Spot Bond			3.37500	116.46162	3.37500	116.87982				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN011 On 21/12/2018 Spot Bond			9.61500	99.45666	9.61500	99.43100				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN012 On 21/12/2026 Spot Bond			10.03000	105.50254	10.03000	105.47417		27,081,000,000,000.00		2,700,000,000	2,700,000,000	
Total SSN017 SPOT								27,081,000,000,000.00		2,700,000,000	2,700,000,000	
Total For SSN017								27,081,000,000,000.00		2,700,000,000	2,700,000,000	
SSN017 On 28/02/2031 Spot Bond			10.82500	73.22252	10.82500	73.20155				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	101.46218				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	101.56621				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	99.87932				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN027 On 07/12/2023 Spot Bond				100.00000	0.00000	100.44241				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	100.12501				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	100.51826				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.85652				0.00	0	0
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	107.38958				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	100.57411				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	101.45363	9.55000	101.42748				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	100.81811				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	101.72031				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			9.49000	105.78490	9.49000	105.75796				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	97.71530				0.00	0	0
Total SSN042 SPOT										0.00	0	0
Total For SSN042										0.00	0	0
SSN042 On 31/01/2038 Spot Bond			3.69000	102.25919	3.69000	102.25826				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN043 On 09/02/2027 Spot Bond				100.00000	0.00000	101.06780				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN044 On 14/02/2018 Spot Bond				100.00000	0.00000	100.83069				0.00	0	0
Total SSN045 SPOT										0.00	0	0
Total For SSN045										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.48000	97.04316	9.48000	97.01847				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.70616				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/02/2048 Spot Bond				100.00000	0.00000	100.73357				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A12 On 21/02/2048 Spot Bond			9.22000	98.82038	9.22000	100.30593				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A10 On 21/08/2018 Spot Bond				100.00000	0.00000	101.02679				0.00	0	0
Total T13A10 SPOT										0.00	0	0
Total For T13A10										0.00	0	0
T13A11 On 21/08/2020 Spot Bond				100.00000	0.00000	100.72583				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A12 On 21/08/2020 Spot Bond			9.12000	105.42400	9.12000	104.59586				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	100.67029				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	101.02679				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	100.72429				0.00	0	0
Total T13A15 SPOT										0.00	0	0
Total For T13A15										0.00	0	0
T13A16 On 21/08/2020 Spot Bond			9.22000	103.97242	9.22000	103.94653				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	100.72183				0.00	0	6,000,000
Total T13A18 SPOT										0.00	0	6,000,000
Total For T13A18										0.00	0	6,000,000
T13A19 On 21/08/2020 Spot Bond				100.00000	0.00000	100.74131				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total T13A19 SPOT									0.00	0	0
Total For T13A19									0.00	0	0
T13A20 On 21/08/2020 Spot Bond			9.17000	102.20614	9.17000	102.40713			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	100.47256			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	100.00000			0.00	0	43,400,000
Total TFS122 SPOT									0.00	0	43,400,000
Total For TFS122									0.00	0	43,400,000
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	99.68001			0.00	0	0
Total TFS123 SPOT									0.00	0	0
Total For TFS123									0.00	0	0
TFS135 On 06/07/2018 Spot Bond				100.00000	0.00000	101.79308			0.00	0	0
Total TFS135 SPOT									0.00	0	0
Total For TFS135									0.00	0	0
TFS136 On 06/07/2020 Spot Bond				100.00000	0.00000	101.83190			0.00	0	0
Total TFS136 SPOT									0.00	0	0
Total For TFS136									0.00	0	0
TFS138 On 28/04/2017 Spot Bond				100.00000	0.00000	101.18924			0.00	0	32,000,000
Total TFS138 SPOT									0.00	0	32,000,000
Total For TFS138									0.00	0	32,000,000
TFS139 On 27/05/2019 Spot Bond				100.00000	0.00000	100.85885			0.00	0	2,819,583,400
Total TFS139 SPOT									0.00	0	2,819,583,400
Total For TFS139									0.00	0	2,819,583,400
TFS141 On 28/10/2019 Spot Bond				100.00000	0.00000	101.23769			0.00	0	35,000,000
Total TFS141 SPOT									0.00	0	35,000,000
Total For TFS141									0.00	0	35,000,000
TFS142 On 28/10/2021 Spot Bond				100.00000	0.00000	101.27916			0.00	0	0
Total TFS142 SPOT									0.00	0	0
Total For TFS142									0.00	0	0
TFS143 On 17/11/2017 Spot Bond				100.00000	0.00000	100.75412			0.00	0	0
Total TFS143 SPOT									0.00	0	0
Total For TFS143									0.00	0	0
TFS144 On 20/03/2020 Spot Bond			100.00000	16.55477	100.00000	100.00000			330,000,000,000,000.00	83,300,000,000	32,600,000,000

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 TFS144 SPOT									10,000,000,000,000.00	83,300,000,000	32,600,000,000
Total For TFS144									10,000,000,000,000.00	83,300,000,000	32,600,000,000
TFS144 On 20/03/2022 Spot Bond			100.00000	10.22989	100.00000	100.00000			480,000,000,000,000.00	64,800,000,000	32,400,000,000
Total TFS145 SPOT									10,000,000,000,000.00	64,800,000,000	32,400,000,000
Total For TFS145									10,000,000,000,000.00	64,800,000,000	32,400,000,000
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	101.75872			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	101.37070	7.83000	101.34950			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	101.61862			0.00	0	0
Total TH10A5 SPOT									0.00	0	0
Total For TH10A5									0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.39000	97.68597	7.39000	101.27543			0.00	0	0
Total TH10A6 SPOT									0.00	0	0
Total For TH10A6									0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TH10A7 SPOT									0.00	0	0
Total For TH10A7									0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	101.54276			0.00	0	0
Total TH10A8 SPOT									0.00	0	0
Total For TH10A8									0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.16000	97.75637	7.16000	101.23664			0.00	0	0
Total TH10A9 SPOT									0.00	0	0
Total For TH10A9									0.00	0	0
TH10B On 18/10/2038 Spot Bond				100.00000	0.00000	101.62678			0.00	0	0
Total TH10B1 SPOT									0.00	0	0
Total For TH10B1									0.00	0	0
TH10B On 18/07/2017 Spot Bond				100.00000	0.00000	101.61993			0.00	0	16,700,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH10B2 SPOT										0.00	0	16,700,000
Total For TH10B2										0.00	0	16,700,000
TH10C On 18/10/2038 Spot Bond				100.00000	0.00000	101.78447				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C On 18/07/2017 Spot Bond				100.00000	0.00000	101.76219				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D On 18/10/2038 Spot Bond				100.00000	0.00000	102.43470				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D On 18/07/2017 Spot Bond				100.00000	0.00000	102.35779				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	101.49816				0.00	0	11,570,000
Total TH11A1 SPOT										0.00	0	11,570,000
Total For TH11A1										0.00	0	11,570,000
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.55304				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	101.52216	8.73000	101.49820				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	101.36912				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	101.77814				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2041 Spot Bond			8.91000	94.43980	8.91000	100.53701				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	101.28450				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	101.77814				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1On 18/07/2041 Spot Bond				100.00000	0.00000	101.93888				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2On 18/07/2041 Spot Bond				100.00000	0.00000	101.61134				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3On 18/07/2041 Spot Bond				100.00000	0.00000	101.60448				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1On 18/07/2041 Spot Bond				100.00000	0.00000	101.78102				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2On 18/07/2041 Spot Bond				100.00000	0.00000	101.77417				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3On 18/07/2041 Spot Bond				100.00000	0.00000	101.71419				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1On 18/07/2041 Spot Bond				100.00000	0.00000	102.31500				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2On 18/07/2041 Spot Bond				100.00000	0.00000	102.32184				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3On 18/07/2041 Spot Bond				100.00000	0.00000	102.28765				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1On 21/08/2048 Spot Bond				100.00000	0.00000	100.69832				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2On 21/08/2019 Spot Bond				100.00000	0.00000	100.71791				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3On 21/08/2019 Spot Bond			9.17000	100.50029	9.17000	100.72086				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A3 On 21/02/2048 Spot Bond				100.00000	0.00000	100.70616				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				100.00000	0.00000	100.73357				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond			9.08000	99.54590	9.08000	99.52148				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond				100.00000	0.00000	100.70224				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				100.00000	0.00000	100.73357				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A8 On 21/02/2048 Spot Bond			9.19000	91.69549	9.19000	98.78200				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond				100.00000	0.00000	100.76879				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B1 On 21/02/2048 Spot Bond				100.00000	0.00000	100.76879				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond				100.00000	0.00000	100.76879				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B3 On 21/02/2048 Spot Bond				100.00000	0.00000	100.76879				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12B4 On 21/08/2019 Spot Bond				100.00000	0.00000	100.83134				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				100.00000	0.00000	100.83134				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.83134				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	100.83056				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	101.08465				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	101.08465				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	101.20677				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	101.07998				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	100.68814				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	100.70538				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	100.73349				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			9.32000	100.75778	9.32000	100.73242				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	100.68893				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	100.90439				0.00	0	230,000,000

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 TH13A6 SPOT										0.00	0	230,000,000
Total For TH13A6										0.00	0	230,000,000
TH13A7 On 21/08/2020 Spot Bond				100.00000	0.00000	100.24368				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A8 On 21/08/2020 Spot Bond			9.21000	101.69840	9.21000	101.96559				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A9 On 21/08/2018 Spot Bond				100.00000	0.00000	100.67029				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond				100.00000	0.00000	100.76869				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond				100.00000	0.00000	100.76947				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond				100.00000	0.00000	100.76663				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B4 On 21/08/2020 Spot Bond				100.00000	0.00000	100.75124				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B5 On 25/07/2020 Spot Bond				100.00000	0.00000	100.76634				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond				100.00000	0.00000	100.82339				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C2 On 21/08/2020 Spot Bond				100.00000	0.00000	100.82963				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C3 On 21/08/2020 Spot Bond				100.00000	0.00000	100.80505				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C4 On 21/08/2020 Spot Bond				100.00000	0.00000	100.82040				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.86632				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D1 On 21/08/2020 Spot Bond				100.00000	0.00000	101.08044				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D2 On 21/08/2020 Spot Bond				100.00000	0.00000	101.08044				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D3 On 21/08/2020 Spot Bond				100.00000	0.00000	101.07224				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D4 On 21/08/2020 Spot Bond				100.00000	0.00000	101.06086				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D5 On 21/08/2020 Spot Bond				100.00000	0.00000	101.09598				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A1 On 21/11/2017 Spot Bond				100.00000	0.00000	100.66303				0.00	0	0
Total TH14A1 SPOT										0.00	0	0
Total For TH14A1										0.00	0	0
TH14A2 On 21/11/2019 Spot Bond				100.00000	0.00000	100.72177				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A3 On 21/11/2021 Spot Bond				100.00000	0.00000	100.74428				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A4 On 21/11/2021 Spot Bond			9.25500	106.51305	9.25500	106.48644				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A5 On 21/02/2018 Spot Bond				100.00000	0.00000	100.67700				0.00	0	0
Total TH14A5 SPOT										0.00	0	0
Total For TH14A5										0.00	0	0
TH14A6 On 21/11/2019 Spot Bond				100.00000	0.00000	100.74182				0.00	0	290,000,000

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 TH14A6 SPOT										0.00	0	290,000,000
Total For TH14A6										0.00	0	290,000,000
TH14A7 On 21/11/2021 Spot Bond				100.00000	0.00000	100.76269				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A8 On 21/11/2021 Spot Bond			9.20500	103.17393	9.20500	102.09063				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14B1 On 21/11/2021 Spot Bond				100.00000	0.00000	100.79192				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B2 On 21/11/2021 Spot Bond				100.00000	0.00000	100.79419				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14C1 On 21/11/2021 Spot Bond				100.00000	0.00000	100.83094				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C2 On 21/11/2021 Spot Bond				100.00000	0.00000	100.84262				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14D1 On 21/11/2021 Spot Bond				100.00000	0.00000	101.06436				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D2 On 21/11/2021 Spot Bond				100.00000	0.00000	101.08323				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH9A11 On 18/07/2039 Spot Bond				100.00000	0.00000	101.55628				0.00	0	0
Total TH9A11 SPOT										0.00	0	0
Total For TH9A11										0.00	0	0
TH9A12 On 18/07/2039 Spot Bond				100.00000	0.00000	101.98695				0.00	0	300,000,000
Total TH9A12 SPOT										0.00	0	300,000,000
Total For TH9A12										0.00	0	300,000,000
THE8A1 On 18/04/2036 Spot Bond			101.06155	6.77214	101.06155	6.75522				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A2 On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9B: On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B On 18/07/2039 Spot Bond				100.00000	0.00000	101.67305				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	102.90972				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	102.37479				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total THE9D4 SPOT									0.00	0	0
Total For THE9D4									0.00	0	0
TL20 On 22/02/2020 Spot Bond			9.24000	92.48066	9.24000	92.42088			0.00	0	0
Total TL20 SPOT									0.00	0	0
Total For TL20									0.00	0	0
TL20/R On 22/02/2020 Spot Bond			100.00000	18.75494	100.00000	18.71936			0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	106.39800	10.00000	106.37000			0.00	0	0
Total TL20/R207 SPOT									0.00	0	0
Total For TL20/R207									0.00	0	0
TLC02 On 22/03/2018 Spot Bond			100.00000	51.32433	100.00000	51.20000			0.00	0	0
Total TLC02 SPOT									0.00	0	0
Total For TLC02									0.00	0	0
TN17 On 14/11/2017 Spot Bond			8.06500	104.00654	8.06500	103.98383			0.00	0	14,100,000,000
Total TN17 SPOT									0.00	0	14,100,000,000
Total For TN17									0.00	0	14,100,000,000
TN17/R On 14/11/2017 Spot Bond			100.00000	66.19684	100.00000	66.04872			0.00	0	0
Total TN17/R203 SPOT									0.00	0	0
Total For TN17/R203									0.00	0	0
TN20 On 17/09/2020 Spot Bond			8.96000	104.69020	8.96000	104.66528		61,824,000,000.00		6,900,000	43,002,300,000
Total TN20 SPOT								61,824,000,000.00		6,900,000	43,002,300,000
Total For TN20								61,824,000,000.00		6,900,000	43,002,300,000
TN20/R On 17/09/2020 Spot Bond			100.00000	15.94769	100.00000	15.91259			0.00	0	0
Total TN20/R208 SPOT									0.00	0	0
Total For TN20/R208									0.00	0	0
TN20U On 14/04/2020 Spot Bond			100.00000	6.50715	100.00000	6.49104			0.00	0	0
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			9.64000	109.64586	9.64000	109.61735		778,912,000,000.00		80,800,000	5,610,800,000
Total TN23 SPOT								778,912,000,000.00		80,800,000	5,610,800,000
Total For TN23								778,912,000,000.00		80,800,000	5,610,800,000
TN23/R On 06/11/2023 Spot Bond			100.00000	15.09471	100.00000	15.06093			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			10.33000	96.23139	10.33000	96.20461		2,461,639,000,000.00		238,300,000	15,718,300,000
Total TN25 SPOT								2,461,639,000,000.00		238,300,000	15,718,300,000
Total For TN25								2,461,639,000,000.00		238,300,000	15,718,300,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN25/R On 19/08/2025 Spot Bond			100.00000	10.30469	100.00000	10.28163			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			10.38000	93.74633	10.38000	93.72013		155,700,000,000.00		15,000,000	975,000,000
Total TN27 SPOT								155,700,000,000.00		15,000,000	975,000,000
Total For TN27								155,700,000,000.00		15,000,000	975,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	11.89831	100.00000	11.87169			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			10.85500	102.25849	10.85500	102.22880		127,003,500,000.00		11,700,000	8,303,900,000
Total TN30 SPOT								127,003,500,000.00		11,700,000	8,303,900,000
Total For TN30								127,003,500,000.00		11,700,000	8,303,900,000
TN30/R On 09/10/2030 Spot Bond			8.00000	125.20247	8.00000	125.17549			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			11.22500	100.95214	11.22500	100.92186			0.00	0	4,000,000,000
Total TN40 SPOT									0.00	0	4,000,000,000
Total For TN40									0.00	0	4,000,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	104.86094	10.75000	104.83078			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	100.74116			0.00	0	0
Total TNF18 SPOT									0.00	0	0
Total For TNF18									0.00	0	0
TORQ1 On 15/08/2026 Spot Bond				100.00000	0.00000	101.00271			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	100.82658			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.14428			0.00	0	0
Total TORQ6 SPOT									0.00	0	0
Total For TORQ6									0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	100.87033			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	100.88926			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	100.91764			0.00	0	0
Total TORQ9 SPOT									0.00	0	0
Total For TORQ9									0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	106.39800	10.00000	106.37000			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	101.79537			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	101.82458			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	101.52058			0.00	0	300,000,000
Total TPDA05 SPOT									0.00	0	300,000,000
Total For TPDA05									0.00	0	300,000,000
TPDA0 On 30/11/2020 Spot Bond				100.00000	0.00000	100.78604			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			9.21500	103.83149	9.21500	103.80566			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	99.78606	10.00000	99.75935			0.00	0	0
Total TR30 SPOT									0.00	0	0
Total For TR30									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR31	On	31/12/2099	Spot Bond			9.75000	99.79139	9.75000	99.76534			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	9.79556	100.00000	9.77029			0.00	0	0
Total TR32 SPOT												0.00	0	0
Total For TR32												0.00	0	0
TRA2A	On	14/12/2025	Spot Bond				100.00000	0.00000	100.19754			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	100.20621			0.00	0	0
Total TRA2A2 SPOT												0.00	0	0
Total For TRA2A2												0.00	0	0
TRA2A	On	14/12/2020	Spot Bond			9.47000	103.21839	9.47000	103.19216			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	100.19776			0.00	67,014,000	401,404,500
Total TRA2A4 SPOT												0.00	67,014,000	401,404,500
Total For TRA2A4												0.00	67,014,000	401,404,500
TRA2A	On	14/12/2020	Spot Bond				100.00000	0.00000	100.20621			0.00	0	0
Total TRA2A5 SPOT												0.00	0	0
Total For TRA2A5												0.00	0	0
TRA2A	On	14/12/2020	Spot Bond			9.27000	101.54500	9.27000	103.88121			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	100.22006			0.00	0	0
Total TRA2B1 SPOT												0.00	0	0
Total For TRA2B1												0.00	0	0
TRA2B	On	14/12/2020	Spot Bond				100.00000	0.00000	100.22537			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	100.24767			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	100.25615			0.00	0	0
Total TRA2C2 SPOT												0.00	0	0
Total For TRA2C2												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA2D On 14/12/2025 Spot Bond				100.00000	0.00000	100.31102				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	100.31102				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TRAA1 SPOT										0.00	0	0
Total For TRAA1										0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	100.22316				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	7.92202	100.00000	7.90284				0.00	0	0
Total TRAA3U SPOT										0.00	0	0
Total For TRAA3U										0.00	0	0
TRAA4 On 14/06/2024 Spot Bond			100.00000	8.43227	100.00000	8.41184				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	100.20849				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2024 Spot Bond			100.00000	8.73842	100.00000	8.71724				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	100.20956				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2024 Spot Bond			100.00000	8.99354	100.00000	8.97175				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	100.23946				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2024 Spot Bond			100.00000	12.10603	100.00000	12.07670				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.30529			0.00	0	0
Total TRAE1 SPOT									0.00	0	0
Total For TRAE1									0.00	0	0
TRAE2 On 14/06/2024 Spot Bond			100.00000	15.52466	100.00000	15.48705			0.00	0	0
Total TRAE2U SPOT									0.00	0	0
Total For TRAE2U									0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	24.45969	100.00000	24.39844			0.00	0	0
Total TSE01U SPOT									0.00	0	0
Total For TSE01U									0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	3.99837	100.00000	3.98835			0.00	0	0
Total TSE03U SPOT									0.00	0	0
Total For TSE03U									0.00	0	0
TSP207 On 28/04/2017 Spot Bond				100.00000	0.00000	99.16999			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	98.87653			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	98.55911			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	98.24888			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	97.95004			0.00	0	310,000,000
Total TSP213 SPOT									0.00	0	310,000,000
Total For TSP213									0.00	0	310,000,000
TSP215 On 06/07/2017 Spot Bond				100.00000	0.00000	97.63707			0.00	0	0
Total TSP215 SPOT									0.00	0	0
Total For TSP215									0.00	0	0
TSP217 On 20/07/2017 Spot Bond				100.00000	0.00000	103.30528			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	97.02558			0.00	0	0
Total TSP218 SPOT									0.00	0	0
Total For TSP218									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP219 On 17/08/2017 Spot Bond				100.00000	0.00000	96.73410				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	24.46796	100.00000	24.40668				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TUHF01 On 26/01/2020 Spot Bond				100.00000	0.00000	101.61349				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC203 On 07/04/2017 Spot Bond				100.00000	0.00000	101.58510				0.00	0	0
Total TWC203 SPOT										0.00	0	0
Total For TWC203										0.00	0	0
TWC205 On 20/04/2017 Spot Bond				100.00000	0.00000	101.35897				0.00	0	0
Total TWC205 SPOT										0.00	0	0
Total For TWC205										0.00	0	0
TWC217 On 13/04/2017 Spot Bond				100.00000	0.00000	101.46209				0.00	0	0
Total TWC217 SPOT										0.00	0	0
Total For TWC217										0.00	0	0
TWC218 On 13/04/2017 Spot Bond				100.00000	0.00000	101.39937				0.00	0	0
Total TWC218 SPOT										0.00	0	0
Total For TWC218										0.00	0	0
TWC219 On 19/04/2017 Spot Bond				100.00000	0.00000	101.37784				0.00	0	0
Total TWC219 SPOT										0.00	0	0
Total For TWC219										0.00	0	0
TWC220 On 21/04/2017 Spot Bond				100.00000	0.00000	101.35631				0.00	0	0
Total TWC220 SPOT										0.00	0	0
Total For TWC220										0.00	0	0
TWC221 On 24/04/2017 Spot Bond				100.00000	0.00000	101.31325				0.00	0	0
Total TWC221 SPOT										0.00	0	0
Total For TWC221										0.00	0	0
TWC222 On 09/05/2017 Spot Bond				100.00000	0.00000	100.92479				0.00	0	0
Total TWC222 SPOT										0.00	0	0
Total For TWC222										0.00	0	0
TWC223 On 15/05/2017 Spot Bond				100.00000	0.00000	100.79575				0.00	0	0
Total TWC223 SPOT										0.00	0	0
Total For TWC223										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC22 On 17/05/2017 Spot Bond				100.00000	0.00000	100.75111			0.00	0	0
Total TWC224 SPOT									0.00	0	0
Total For TWC224									0.00	0	0
TWC22 On 19/05/2017 Spot Bond				100.00000	0.00000	100.70747			0.00	0	0
Total TWC225 SPOT									0.00	0	0
Total For TWC225									0.00	0	0
TWC22 On 22/05/2017 Spot Bond				100.00000	0.00000	100.64315			0.00	0	0
Total TWC226 SPOT									0.00	0	0
Total For TWC226									0.00	0	0
TWC22 On 29/05/2017 Spot Bond				100.00000	0.00000	100.55797			0.00	0	0
Total TWC227 SPOT									0.00	0	0
Total For TWC227									0.00	0	0
TWC22 On 02/06/2017 Spot Bond				100.00000	0.00000	100.49308			0.00	0	0
Total TWC228 SPOT									0.00	0	0
Total For TWC228									0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.36500	104.91665	9.36500	104.89055			0.00	0	0
Total UG21 SPOT									0.00	0	0
Total For UG21									0.00	0	0
UG26 On 09/03/2026 Spot Bond			10.50000	105.05135	10.50000	105.02214		88,200,000,000.00	8,400,000	2,800,000	
Total UG26 SPOT								88,200,000,000.00	8,400,000	2,800,000	
Total For UG26								88,200,000,000.00	8,400,000	2,800,000	
VJA01L On 20/01/2023 Spot Bond			100.00000	9.11288	100.00000	9.09031			0.00	0	0
Total VJA01U SPOT									0.00	0	0
Total For VJA01U									0.00	0	0
VJA02L On 20/04/2023 Spot Bond			100.00000	8.78676	100.00000	8.76501			0.00	0	0
Total VJA02U SPOT									0.00	0	0
Total For VJA02U									0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	9.05196	100.00000	9.02955			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	9.46309	100.00000	9.43966			0.00	0	0
Total VJA04U SPOT									0.00	0	0
Total For VJA04U									0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	10.08916	100.00000	10.06419			0.00	0	0
Total VJA05U SPOT									0.00	0	0
Total For VJA05U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJA06L On 20/07/2024 Spot Bond			100.00000	10.16093	100.00000	10.13578			0.00	0	0
Total VJA06U SPOT									0.00	0	0
Total For VJA06U									0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	10.24267	100.00000	10.21731			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	0.11502	100.00000	0.11472			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	8.91581	100.00000	8.89372			0.00	0	0
Total VJB01U SPOT									0.00	0	0
Total For VJB01U									0.00	0	0
VJB02L On 20/04/2023 Spot Bond			100.00000	8.69023	100.00000	8.66870			0.00	0	0
Total VJB02U SPOT									0.00	0	0
Total For VJB02U									0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	8.82790	100.00000	8.80604			0.00	0	0
Total VJB03U SPOT									0.00	0	0
Total For VJB03U									0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	9.21995	100.00000	9.19712			0.00	0	0
Total VJB04U SPOT									0.00	0	0
Total For VJB04U									0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	9.83417	100.00000	9.80982			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	9.98165	100.00000	9.95694			0.00	0	0
Total VJB06U SPOT									0.00	0	0
Total For VJB06U									0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	10.04663	100.00000	10.02174			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	0.11502	100.00000	0.11472			0.00	0	0
Total VJB08U SPOT									0.00	0	0
Total For VJB08U									0.00	0	0
VKC18 On 29/03/2017 Spot Bond				102.06903	0.00000	104.00726			0.00	0	0
Total VKC18 SPOT									0.00	0	0
Total For VKC18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKC19 On 06/09/2017 Spot Bond				100.00000	0.00000	100.36493			0.00	0	0
Total VKC19 SPOT									0.00	0	0
Total For VKC19									0.00	0	0
VKE01L On 01/04/2018 Spot Bond			100.00000	45.18492	100.00000	45.07303			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	101.04267			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	99.86308			0.00	0	0
Total VKE05 SPOT									0.00	0	0
Total For VKE05									0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.00000	0.00000	101.02786			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	100.35310			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	99.83448			0.00	0	0
Total VKE08 SPOT									0.00	0	0
Total For VKE08									0.00	0	0
VPA01L On 20/01/2023 Spot Bond			100.00000	8.59121	100.00000	8.56993			0.00	0	0
Total VPA01U SPOT									0.00	0	0
Total For VPA01U									0.00	0	0
VPA02L On 20/04/2023 Spot Bond			100.00000	8.42779	100.00000	8.40691			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	10.26021	100.00000	10.23481			0.00	0	0
Total VPA03U SPOT									0.00	0	0
Total For VPA03U									0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	5.41698	100.00000	5.40355			0.00	0	0
Total VPA04U SPOT									0.00	0	0
Total For VPA04U									0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	9.88657	100.00000	9.86209			0.00	0	0
Total VPA05U SPOT									0.00	0	0
Total For VPA05U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VPA06L On 20/07/2024 Spot Bond			100.00000	9.98316	100.00000	9.95844			0.00	0	0
Total VPA06U SPOT									0.00	0	0
Total For VPA06U									0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	9.92626	100.00000	9.90168			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	0.11502	100.00000	0.11472			0.00	0	0
Total VPA08U SPOT									0.00	0	0
Total For VPA08U									0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	8.39413	100.00000	8.37334			0.00	0	0
Total VPB01U SPOT									0.00	0	0
Total For VPB01U									0.00	0	0
VPB02L On 20/04/2023 Spot Bond			100.00000	8.33124	100.00000	8.31061			0.00	0	0
Total VPB02U SPOT									0.00	0	0
Total For VPB02U									0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	10.48451	100.00000	10.45854			0.00	0	0
Total VPB03U SPOT									0.00	0	0
Total For VPB03U									0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	5.17383	100.00000	5.16102			0.00	0	0
Total VPB04U SPOT									0.00	0	0
Total For VPB04U									0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	9.57335	100.00000	9.54965			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	9.74568	100.00000	9.72155			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	9.68547	100.00000	9.66148			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	0.11502	100.00000	0.11472			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	0.00122	100.00000	0.00122			0.00	0	0
Total WRS1U SPOT									0.00	0	0
Total For WRS1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
WRS2L On 25/11/2029 Spot Bond			100.00000	9.49848	100.00000	9.47469				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			2.62000	247.44119	2.62000	247.39135				0.00	0	0
Total WS05 SPOT										0.00	0	0
Total For WS05										0.00	0	0
WSP2 On 28/05/2017 Spot Bond			7.78500	103.04938	7.78500	103.02771				0.00	0	0
Total WSP2 SPOT										0.00	0	0
Total For WSP2										0.00	0	0
WSP2/I On 28/05/2017 Spot Bond			100.00000	88.49768	100.00000	88.29283				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			7.97000	104.86515	7.97000	104.84251				0.00	0	0
Total WSP3 SPOT										0.00	0	0
Total For WSP3										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			8.21000	105.01177	8.21000	104.98843				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			8.46500	104.68937	8.46500	104.66539				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/I On 28/05/2021 Spot Bond			100.00000	14.70726	100.00000	14.67435				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			7.35500	83.36252	7.35500	83.34589				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										1.55e+017,564,773,977,649	501,869,286,930	501,869,286,930
Total for SPOT :										1.55e+017 564,773,977,649	501,869,286,930	501,869,286,930
Total Futures										1.55e+017 564,773,985,927	501,870,074,768	501,870,074,768
Total Options										1,323,310.89	5,218	23,359
Grand Total:										1.55e+017 564,773,991,145	501,870,098,127	501,870,098,127