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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/12/2016

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 02/02/2017 Bond Future			10.59474	79.04226	10.59571	79.03614			0.00	0	8,849
ES33 On 04/05/2017 Bond Future			10.67728	76.77508	10.67830	76.76873			0.00	0	0
ES33 On 03/08/2017 Bond Future			10.75369	78.30400	10.75453	78.29884			0.00	0	0
Total ES33 Future									0.00	0	8,849
ES33 On 02/02/2017 Bond Future	10.61	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.59	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.59	Put			36.03000	0.03603	29,910		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.60	Call			27.06000	0.02706	33,180		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.60	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.61	Call			90.07000	0.09007	96,190		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.54	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.54	Put			867.91000	0.86791	861,560		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.55	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.55	Put			804.66000	0.80466	798,310		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.56	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.56	Put			741.48000	0.74148	735,130		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.53	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	03/08/2017	Bond Future	10.53	Put			1,398.12000	1.39812	1,392,960		0.00	0	0
ES33	On	03/08/2017	Bond Future	10.54	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/08/2017	Bond Future	10.54	Put			1,335.03000	1.33503	1,329,870		0.00	0	0
ES33	On	03/08/2017	Bond Future	10.55	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/08/2017	Bond Future	10.55	Put			1,272.02000	1.27202	1,266,860		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	8,849
ES42	On	02/02/2017	Bond Future			10.72744	83.15074	10.72328	83.18076			0.00	0	8,777
ES42	On	04/05/2017	Bond Future			10.80967	80.49393	10.80539	80.52439			0.00	0	0
ES42	On	03/08/2017	Bond Future			10.88487	82.09716	10.88026	82.12957			0.00	0	0
Total ES42 Future												0.00	0	8,777
Total For ES42												0.00	0	8,777
I2025	On	02/02/2017	Bond Future			127.12127	127.12127	127.13395	127.13395			0.00	0	3,231
I2025	On	04/05/2017	Bond Future			129.58405	129.58405	129.59681	129.59681			0.00	0	0
I2025	On	03/08/2017	Bond Future			130.83831	130.83831	130.85338	130.85338			0.00	0	0
Total I2025 Future												0.00	0	3,231
I2025	On	02/02/2017	Bond Future	130.00	Put			2,866.05000	2.86605	2,878,730		0.00	0	0
I2025	On	02/02/2017	Bond Future	130.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/02/2017	Bond Future	130.01	Put			2,876.05000	2.87605	2,888,730		0.00	0	0
I2025	On	02/02/2017	Bond Future	129.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/02/2017	Bond Future	129.99	Put			2,856.05000	2.85605	2,868,730		0.00	0	0
I2025	On	02/02/2017	Bond Future	130.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.56	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.56	Put			2,963.19000	2.96319	2,975,950		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			2,973.19000	2.97319	2,985,950		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			2,983.19000	2.98319	2,995,950		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			3,106.62000	3.10662	3,121,690		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			3,116.62000	3.11662	3,131,690		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			3,126.62000	3.12662	3,141,690		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	3,231
I2033	On	02/02/2017	Bond Future			105.81869	105.81869	105.82878	105.82878			0.00	0	5,474
I2033	On	04/05/2017	Bond Future			106.82898	106.82898	106.83908	106.83908			0.00	0	0
I2033	On	03/08/2017	Bond Future			108.96220	108.96220	108.97433	108.97433			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2033 Future												0.00	0	5,474
I2033	On	02/02/2017	Bond Future	109.70	Put			3,871.22000	3.87122	3,881,310		0.00	0	0
I2033	On	02/02/2017	Bond Future	109.71	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/02/2017	Bond Future	109.71	Put			3,881.22000	3.88122	3,891,310		0.00	0	0
I2033	On	02/02/2017	Bond Future	109.72	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/02/2017	Bond Future	109.72	Put			3,891.22000	3.89122	3,901,310		0.00	0	0
I2033	On	02/02/2017	Bond Future	109.70	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.84	Put			4,000.92000	4.00092	4,011,020		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.85	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.85	Put			4,010.92000	4.01092	4,021,020		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			3,990.92000	3.99092	4,001,020		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	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			4,145.67000	4.14567	4,157,800		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			4,155.67000	4.15567	4,167,800		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			4,165.67000	4.16567	4,177,800		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	5,474
I2038	On	02/02/2017	Bond Future			130.64726	130.64726	130.66014	130.66014			0.00	0	22,790
I2038	On	04/05/2017	Bond Future			133.17837	133.17837	133.19152	133.19152			0.00	0	0
I2038	On	03/08/2017	Bond Future			134.33776	134.33776	134.35314	134.35314			0.00	0	0
Total I2038 Future												0.00	0	22,790
I2038	On	02/02/2017	Bond Future	137.07	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/02/2017	Bond Future	137.07	Put			6,409.86000	6.40986	6,422,740		0.00	0	0
I2038	On	02/02/2017	Bond Future	137.05	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/02/2017	Bond Future	137.05	Put			6,389.86000	6.38986	6,402,740		0.00	0	0
I2038	On	02/02/2017	Bond Future	137.06	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/02/2017	Bond Future	137.06	Put			6,399.86000	6.39986	6,412,740		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.77	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.77	Put			6,578.48000	6.57848	6,591,630		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.78	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.78	Put			6,588.48000	6.58848	6,601,630		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			6,598.48000	6.59848	6,611,630		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			6,826.86000	6.82686	6,842,240		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.16	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	03/08/2017	Bond Future	141.16	Put			6,806.86000	6.80686	6,822,240		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			6,816.86000	6.81686	6,832,240		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	22,790
I2046	On	02/02/2017	Bond Future			132.75770	132.75770	132.77074	132.77074			0.00	0	18,408
I2046	On	04/05/2017	Bond Future			133.80063	133.80063	133.81375	133.81375			0.00	0	0
I2046	On	03/08/2017	Bond Future			136.47262	136.47262	136.48834	136.48834			0.00	0	0
Total I2046 Future												0.00	0	18,408
I2046	On	02/02/2017	Bond Future	137.13	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/02/2017	Bond Future	137.13	Put			4,359.26000	4.35926	4,372,300		0.00	0	0
I2046	On	02/02/2017	Bond Future	137.14	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/02/2017	Bond Future	137.14	Put			4,369.26000	4.36926	4,382,300		0.00	0	0
I2046	On	02/02/2017	Bond Future	137.15	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/02/2017	Bond Future	137.15	Put			4,379.26000	4.37926	4,392,300		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			4,506.25000	4.50625	4,519,370		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.33	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.33	Put			4,516.25000	4.51625	4,529,370		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			4,526.25000	4.52625	4,539,370		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			4,681.66000	4.68166	4,697,380		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			4,691.66000	4.69166	4,707,380		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			4,701.66000	4.70166	4,717,380		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	18,408
I2050	On	02/02/2017	Bond Future			139.27230	139.27230	139.28590	139.28590			0.00	0	24,832
I2050	On	04/05/2017	Bond Future			141.97023	141.97023	141.98394	141.98394			0.00	0	0
I2050	On	03/08/2017	Bond Future			143.14261	143.14261	143.15870	143.15870			0.00	0	0
Total I2050 Future												0.00	0	24,832
I2050	On	02/02/2017	Bond Future	144.96	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/02/2017	Bond Future	144.96	Put			5,674.10000	5.67410	5,687,700		0.00	0	0
I2050	On	02/02/2017	Bond Future	144.97	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/02/2017	Bond Future	144.97	Put			5,684.10000	5.68410	5,697,700		0.00	0	0
I2050	On	02/02/2017	Bond Future	144.98	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/02/2017	Bond Future	144.98	Put			5,694.10000	5.69410	5,707,700		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.83	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	04/05/2017	Bond Future	147.83	Put			5,846.06000	5.84606	5,859,770		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.84	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.84	Put			5,856.06000	5.85606	5,869,770		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			5,866.06000	5.86606	5,879,770		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			6,081.30000	6.08130	6,097,390		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			6,061.30000	6.06130	6,077,390		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			6,071.30000	6.07130	6,087,390		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	24,832
R186	On	02/02/2017	Bond Future			8.98328	111.15242	8.99401	111.07866		9.26	33,345,726.00	300	116,807
R186	On	04/05/2017	Bond Future			9.03108	113.29889	9.04227	113.22360		9.03	0.00	0	0
R186	On	03/08/2017	Bond Future			9.07049	110.24998	9.08188	110.17495		9.30	0.00	0	0
Total R186 Future												33,345,726.00	300	116,807
R186	On	02/02/2017	Bond Future	8.37	Put			4,580.74000	4.58074	4,507,480	9.06	0.00	0	0
R186	On	02/02/2017	Bond Future	8.43	Call			229.15000	0.22915	230,290	9.08	0.00	0	750
R186	On	02/02/2017	Bond Future	8.43	Put			4,198.35000	4.19835	4,125,730	9.08	0.00	0	0
R186	On	02/02/2017	Bond Future	8.60	Call			438.00000	0.43800	442,320	9.13	0.00	0	7,000
R186	On	02/02/2017	Bond Future	8.62	Put			3,080.58000	3.08058	3,011,680	9.14	0.00	0	0
R186	On	02/02/2017	Bond Future	8.79	Call			811.70000	0.81170	822,510	9.19	0.00	0	0
R186	On	02/02/2017	Bond Future	8.79	Put			2,225.58000	2.22558	2,162,630	9.19	0.00	0	0
R186	On	02/02/2017	Bond Future	8.80	Call			836.03000	0.83603	847,270	9.20	0.00	0	0
R186	On	02/02/2017	Bond Future	9.50	Put			328.55000	0.32855	306,020	9.55	0.00	0	13,500
R186	On	02/02/2017	Bond Future	8.37	Call			178.01000	0.17801	178,510	9.06	0.00	0	500
R186	On	02/02/2017	Bond Future	8.81	Put			2,135.05000	2.13505	2,072,960	9.20	0.00	0	0
R186	On	02/02/2017	Bond Future	8.87	Call			1,020.40000	1.02040	1,034,900	9.22	0.00	0	0
R186	On	02/02/2017	Bond Future	8.87	Put			1,876.94000	1.87694	1,817,680	9.22	0.00	0	500
R186	On	02/02/2017	Bond Future	8.90	Call			1,107.07000	1.10707	1,123,080	9.23	0.00	0	0
R186	On	02/02/2017	Bond Future	8.60	Put			3,190.80000	3.19080	3,121,360	9.13	0.00	0	0
R186	On	02/02/2017	Bond Future	8.62	Call			469.74000	0.46974	474,600	9.14	0.00	0	500
R186	On	02/02/2017	Bond Future	8.95	Put			1,564.53000	1.56453	1,509,460	9.24	0.00	0	2,546
R186	On	02/02/2017	Bond Future	9.02	Call			1,499.91000	1.49991	1,522,610	9.27	0.00	0	0
R186	On	02/02/2017	Bond Future	9.02	Put			1,321.53000	1.32153	1,270,470	9.27	0.00	0	500
R186	On	02/02/2017	Bond Future	9.10	Call			1,804.28000	1.80428	1,831,800	9.32	0.00	0	0
R186	On	02/02/2017	Bond Future	8.80	Put			2,180.04000	2.18004	2,117,520	9.20	0.00	0	0
R186	On	02/02/2017	Bond Future	8.81	Call			860.86000	0.86086	872,530	9.20	0.00	0	0
R186	On	02/02/2017	Bond Future	9.40	Call			3,196.99000	3.19699	3,242,810	9.49	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
R186	On	02/02/2017	Bond Future	9.40	Put			454.68000	0.45468	426,740	9.49	0.00	0	750
R186	On	02/02/2017	Bond Future	9.50	Call			3,732.07000	3.73207	3,783,300	9.55	0.00	0	0
R186	On	02/02/2017	Bond Future	9.10	Put			1,079.28000	1.07928	1,033,040	9.32	0.00	0	2,546
R186	On	02/02/2017	Bond Future	8.90	Put			1,755.57000	1.75557	1,697,820	9.23	0.00	0	750
R186	On	02/02/2017	Bond Future	8.95	Call			1,261.58000	1.26158	1,280,270	9.24	0.00	0	0
R186	On	02/02/2017	Bond Future	8.00	Call			27.81000	0.02781	27,340	8.94	0.00	0	7,000
R186	On	02/02/2017	Bond Future	8.00	Put			7,153.45000	7.15345	7,079,220	8.94	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Put			3,022.04000	3.02204	2,971,280	9.00	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Call			2,021.30000	2.02130	2,046,140	9.00	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Put			2,983.74000	2.98374	2,933,290	9.00	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Call			2,051.34000	2.05134	2,076,500	9.00	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Put			2,945.76000	2.94576	2,895,630	9.00	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Call			1,991.53000	1.99153	2,016,060	9.00	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Call			2,677.43000	2.67743	2,704,860	9.27	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Put			3,817.09000	3.81709	3,769,490	9.27	0.00	0	0
R186	On	03/08/2017	Bond Future	8.92	Call			2,707.23000	2.70723	2,734,900	9.27	0.00	0	0
R186	On	03/08/2017	Bond Future	8.92	Put			3,780.15000	3.78015	3,732,790	9.27	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Call			2,737.58000	2.73758	2,765,480	9.28	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Put			3,743.81000	3.74381	3,696,680	9.28	0.00	0	0
Total R186 Option												0.00	0	36,842
Total For R186												33,345,726.00	300	153,649
R197	On	02/02/2017	Bond Future			295.03297	295.03297	295.06152	295.06152			0.00	0	1,246
R197	On	04/05/2017	Bond Future			300.74846	300.74846	300.77731	300.77731			0.00	0	0
R197	On	03/08/2017	Bond Future			299.85075	299.85075	299.88500	299.88500			0.00	0	0
Total R197 Future												0.00	0	1,246
R197	On	02/02/2017	Bond Future	302.59	Put			7,528.48000	7.52848	7,557,030		0.00	0	0
R197	On	02/02/2017	Bond Future	302.57	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/02/2017	Bond Future	302.57	Put			7,508.48000	7.50848	7,537,030		0.00	0	0
R197	On	02/02/2017	Bond Future	302.58	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/02/2017	Bond Future	302.58	Put			7,518.48000	7.51848	7,547,030		0.00	0	0
R197	On	02/02/2017	Bond Future	302.59	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	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			7,802.69000	7.80269	7,831,540		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			7,812.69000	7.81269	7,841,540		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			7,822.69000	7.82269	7,851,540		0.00	0	0
R197	On	03/08/2017	Bond Future	308.05	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/08/2017	Bond Future	308.05	Put			8,165.00000	8.16500	8,199,250		0.00	0	0
R197	On	03/08/2017	Bond Future	308.06	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	308.06	Put			8,175.00000	8.17500	8,209,250		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			8,185.00000	8.18500	8,219,250		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	1,246
R202	On	02/02/2017	Bond Future			242.89622	242.89622	242.91940	242.91940			0.00	0	36,370
R202	On	04/05/2017	Bond Future			247.60174	247.60174	247.62523	247.62523			0.00	0	0
R202	On	03/08/2017	Bond Future			248.87916	248.87916	248.90705	248.90705			0.00	0	0
Total R202 Future												0.00	0	36,370
R202	On	02/02/2017	Bond Future	251.72	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/02/2017	Bond Future	251.72	Put			8,800.60000	8.80060	8,823,780		0.00	0	0
R202	On	02/02/2017	Bond Future	251.73	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/02/2017	Bond Future	251.73	Put			8,810.60000	8.81060	8,833,780		0.00	0	0
R202	On	02/02/2017	Bond Future	251.74	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/02/2017	Bond Future	251.74	Put			8,820.60000	8.82060	8,843,780		0.00	0	0
R202	On	04/05/2017	Bond Future	256.72	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/05/2017	Bond Future	256.72	Put			9,094.77000	9.09477	9,118,260		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			9,104.77000	9.10477	9,128,260		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			9,084.77000	9.08477	9,108,260		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			9,442.95000	9.44295	9,470,840		0.00	0	0
R202	On	03/08/2017	Bond Future	258.36	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/08/2017	Bond Future	258.36	Put			9,452.95000	9.45295	9,480,840		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			9,462.95000	9.46295	9,490,840		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	36,370
R2023	On	02/02/2017	Bond Future			8.70120	99.01049	8.71206	98.96157		6.62	0.00	0	19,260
R2023	On	04/05/2017	Bond Future			8.74649	96.99017	8.75796	96.94020		6.63	0.00	0	0
R2023	On	03/08/2017	Bond Future			8.78061	98.92151	8.79235	98.87212		6.36	0.00	0	0
Total R2023 Future												0.00	0	19,260
R2023	On	02/02/2017	Bond Future	8.86	Put			606.43000	0.60643	578,040	6.66	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Call			1,214.76000	1.21476	1,234,450	6.65	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Put			640.78000	0.64078	611,550	6.65	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Call			1,242.09000	1.24209	1,262,200	6.66	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Put			623.43000	0.62343	594,620	6.66	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Call			1,269.74000	1.26974	1,290,270	6.66	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Call			1,247.42000	1.24742	1,263,890	6.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	04/05/2017	Bond Future	8.61	Put			1,894.45000	1.89445	1,860,950	6.59	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Call			1,208.98000	1.20898	1,225,030	6.59	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Put			1,943.89000	1.94389	1,909,970	6.59	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.60	Call			1,228.11000	1.22811	1,244,370	6.59	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.60	Put			1,919.07000	1.91907	1,885,360	6.59	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Call			1,549.06000	1.54906	1,566,450	6.32	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Put			2,447.31000	2.44731	2,415,310	6.32	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Call			1,567.83000	1.56783	1,585,390	6.32	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Put			2,423.54000	2.42354	2,391,710	6.32	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Call			1,586.43000	1.58643	1,604,140	6.32	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Put			2,399.63000	2.39963	2,367,950	6.32	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	19,260
R203	On	02/02/2017	Bond Future			7.79372	103.55421	7.80632	103.54694		0.62	0.00	0	27,216
R203	On	04/05/2017	Bond Future			7.65823	101.38101	7.67978	101.37350		0.40	0.00	0	0
Total R203 Future												0.00	0	27,216
R203	On	02/02/2017	Bond Future	7.70	Call			60.33000	0.06033	62,220	0.62	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Put			121.78000	0.12178	116,400	0.62	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Call			62.61000	0.06261	64,570	0.62	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Put			118.28000	0.11828	112,970	0.62	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Call			65.09000	0.06509	67,120	0.62	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Put			114.97000	0.11497	109,730	0.62	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Call			13.96000	0.01396	14,720	0.38	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Put			283.18000	0.28318	276,430	0.38	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Call			14.52000	0.01452	15,300	0.38	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Put			280.23000	0.28023	273,500	0.38	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Call			14.96000	0.01496	15,770	0.38	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Put			277.16000	0.27716	270,460	0.38	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												0.00	0	27,216
R2030	On	02/02/2017	Bond Future			9.40440	89.74768	9.40499	89.74363			0.00	0	34,064
R2030	On	04/05/2017	Bond Future			9.45807	91.48105	9.45868	91.47692			0.00	0	0
R2030	On	03/08/2017	Bond Future			9.50659	89.29564	9.50701	89.29284			0.00	0	0
Total R2030 Future												0.00	0	34,064
R2030	On	02/02/2017	Bond Future	9.29	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.29	Put			794.05000	0.79405	790,000		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.30	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.30	Put			724.61000	0.72461	720,560		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.31	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/02/2017	Bond Future	9.31	Put			655.24000	0.65524	651,190		0.00	0	0

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	04/05/2017	Bond Future	9.33	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.33	Put			876.41000	0.87641	872,280		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.34	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.34	Put			807.88000	0.80788	803,750		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.32	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.32	Put			945.01000	0.94501	940,880		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.33	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.33	Put			1,190.93000	1.19093	1,188,130		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.34	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.34	Put			1,123.06000	1.12306	1,120,260		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.35	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.35	Put			1,055.27000	1.05527	1,052,470		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	34,064
R2032	On	02/02/2017	Bond Future			9.55579	92.58631	9.55641	92.58177		12.69	0.00	0	19,889
R2032	On	04/05/2017	Bond Future			9.60900	90.21527	9.60965	90.21057		13.02	0.00	0	0
R2032	On	03/08/2017	Bond Future			9.65556	92.01195	9.65603	92.00860		12.86	0.00	0	0
Total R2032 Future												0.00	0	19,889
R2032	On	02/02/2017	Bond Future	9.51	Call			1,447.88000	1.44788	1,431,240	12.70	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.51	Put			1,788.48000	1.78848	1,767,300	12.70	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.52	Call			1,482.70000	1.48270	1,466,070	12.70	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.52	Put			1,749.75000	1.74975	1,728,580	12.70	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Call			1,518.14000	1.51814	1,501,520	12.71	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Put			1,711.73000	1.71173	1,690,570	12.71	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.44	Call			2,275.80000	2.27580	2,267,400	12.99	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.44	Put			3,513.72000	3.51372	3,500,620	12.99	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Call			2,307.44000	2.30744	2,299,040	13.00	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Put			3,471.71000	3.47171	3,458,610	13.00	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Call			2,339.35000	2.33935	2,330,950	13.00	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Put			3,430.05000	3.43005	3,416,950	13.00	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Call			2,968.82000	2.96882	2,962,160	12.83	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Put			4,603.45000	4.60345	4,593,440	12.83	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Call			3,000.17000	3.00017	2,993,510	12.84	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Put			4,561.57000	4.56157	4,551,560	12.84	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Call			3,031.70000	3.03170	3,025,050	12.84	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Put			4,519.96000	4.51996	4,509,960	12.84	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	19,889
R2035	On	02/02/2017	Bond Future			9.64142	97.41427	9.64206	97.40911			0.00	0	7,194
R2035	On	04/05/2017	Bond Future			9.69248	94.79230	9.69315	94.78697			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	03/08/2017	Bond Future			9.73768	96.67998	9.73818	96.67604			0.00	0	0
Total R2035 Future												0.00	0	7,194
R2035	On	02/02/2017	Bond Future	9.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.50	Put			1,155.01000	1.15501	1,149,850		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.51	Put			1,073.00000	1.07300	1,067,840		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.52	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.52	Put			991.09000	0.99109	985,930		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.55	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.55	Put			1,150.73000	1.15073	1,145,400		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.53	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.53	Put			1,313.22000	1.31322	1,307,890		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.54	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.54	Put			1,231.92000	1.23192	1,226,590		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Put			1,824.29000	1.82429	1,820,350		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.52	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.52	Put			1,743.21000	1.74321	1,739,270		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.50	Put			1,905.48000	1.90548	1,901,540		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	7,194
R2037	On	02/02/2017	Bond Future			9.69944	89.65810	9.69496	89.69408		14.79	0.00	0	45,256
R2037	On	04/05/2017	Bond Future			9.75322	91.38971	9.74861	91.42634		14.55	0.00	0	0
R2037	On	03/08/2017	Bond Future			9.80265	88.95213	9.79771	88.99095		15.08	0.00	0	0
Total R2037 Future												0.00	0	45,256
R2037	On	02/02/2017	Bond Future	9.66	Call			1,676.91000	1.67691	1,638,340	14.75	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Put			1,958.47000	1.95847	1,955,880	14.75	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Call			1,715.35000	1.71535	1,676,500	14.76	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Put			1,916.23000	1.91623	1,913,360	14.76	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Call			1,754.17000	1.75417	1,715,060	14.76	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Put			1,874.49000	1.87449	1,871,360	14.76	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Call			2,588.90000	2.58890	2,560,570	14.48	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Put			3,944.85000	3.94485	3,953,150	14.48	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Call			2,623.78000	2.62378	2,595,280	14.48	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Put			3,898.41000	3.89841	3,906,540	14.48	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Call			2,659.15000	2.65915	2,630,490	14.48	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Put			3,852.58000	3.85258	3,860,550	14.48	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Put			5,144.59000	5.14459	5,156,420	15.00	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Call			3,337.85000	3.33785	3,311,120	14.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	03/08/2017	Bond Future	9.56	Put			5,238.06000	5.23806	5,250,150	14.99	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Call			3,372.04000	3.37204	3,345,170	14.99	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Put			5,191.04000	5.19104	5,202,990	14.99	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Call			3,406.69000	3.40669	3,379,700	15.00	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	45,256
R204	On	02/02/2017	Bond Future			7.99353	101.05079	8.00465	101.03182		1.95	0.00	0	30,150
R204	On	04/05/2017	Bond Future			8.02583	103.00222	8.03886	102.98280		1.72	0.00	0	0
R204	On	03/08/2017	Bond Future			8.01785	101.01130	8.03212	100.99312		1.60	0.00	0	0
Total R204 Future												0.00	0	30,150
R204	On	02/02/2017	Bond Future	8.28	Call			570.35000	0.57035	582,200	1.99	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Put			102.18000	0.10218	95,060	1.99	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Call			583.24000	0.58324	595,280	2.00	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Put			98.12000	0.09812	91,190	2.00	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Call			596.25000	0.59625	608,470	2.00	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Put			94.19000	0.09419	87,440	2.00	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Call			330.95000	0.33095	337,700	1.71	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Put			538.23000	0.53823	525,560	1.71	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Call			337.53000	0.33753	344,390	1.71	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Put			529.86000	0.52986	517,300	1.71	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Call			344.19000	0.34419	351,150	1.71	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Put			521.58000	0.52158	509,120	1.71	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Call			341.06000	0.34106	347,110	1.58	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Put			701.31000	0.70131	689,180	1.58	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Call			346.31000	0.34631	352,440	1.58	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Put			693.76000	0.69376	681,710	1.58	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Call			351.61000	0.35161	357,810	1.58	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Put			686.27000	0.68627	674,290	1.58	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	30,150
R2040	On	02/02/2017	Bond Future			9.70377	93.73938	9.69928	93.77825		15.45	0.00	0	8,238
R2040	On	04/05/2017	Bond Future			9.75600	95.54990	9.75138	95.58949		15.20	0.00	0	0
R2040	On	03/08/2017	Bond Future			9.80397	92.94459	9.79903	92.98649		15.76	0.00	0	0
Total R2040 Future												0.00	0	8,238
R2040	On	02/02/2017	Bond Future	9.60	Put			2,447.57000	2.44757	2,446,530	15.38	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.58	Call			1,507.18000	1.50718	1,467,970	15.38	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.58	Put			2,549.71000	2.54971	2,549,370	15.38	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.59	Call			1,543.83000	1.54383	1,504,270	15.38	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.59	Put			2,498.23000	2.49823	2,497,540	15.38	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.60	Call			1,581.17000	1.58117	1,541,260	15.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	04/05/2017	Bond Future	9.62	Call			2,977.84000	2.97784	2,946,370	15.14	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.62	Put			4,115.27000	4.11527	4,123,390	15.14	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.63	Call			3,016.56000	3.01656	2,984,920	15.14	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.63	Put			4,066.62000	4.06662	4,074,570	15.14	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.64	Call			3,055.78000	3.05578	3,023,970	15.15	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.64	Put			4,018.60000	4.01860	4,026,380	15.15	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Put			5,368.71000	5.36871	5,380,610	15.70	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.61	Call			3,839.81000	3.83981	3,810,080	15.69	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.61	Put			5,466.72000	5.46672	5,478,890	15.69	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Call			3,878.00000	3.87800	3,848,140	15.70	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Put			5,417.69000	5.41769	5,429,730	15.70	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Call			3,916.12000	3.91612	3,886,120	15.70	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												0.00	0	8,238
R2044	On	02/02/2017	Bond Future			9.70280	91.10742	9.69828	91.14707		16.16	0.00	0	20,531
R2044	On	04/05/2017	Bond Future			9.75284	92.86703	9.74820	92.90735		15.91	0.00	0	0
R2044	On	03/08/2017	Bond Future			9.79869	90.33356	9.79374	90.37617		16.49	0.00	0	0
Total R2044 Future												0.00	0	20,531
R2044	On	02/02/2017	Bond Future	9.76	Call			2,292.71000	2.29271	2,247,420	16.17	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Put			1,753.80000	1.75380	1,748,160	16.17	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Call			2,340.25000	2.34025	2,294,740	16.18	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Put			1,714.54000	1.71454	1,708,680	16.18	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Call			2,388.44000	2.38844	2,342,700	16.19	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Put			1,676.07000	1.67607	1,669,980	16.19	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.68	Call			3,285.28000	3.28528	3,252,130	15.88	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.68	Put			3,881.42000	3.88142	3,888,590	15.88	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.66	Call			3,203.92000	3.20392	3,171,110	15.87	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.66	Put			3,976.15000	3.97615	3,983,660	15.87	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.67	Call			3,244.57000	3.24457	3,211,590	15.87	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.67	Put			3,928.69000	3.92869	3,936,030	15.87	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Put			5,434.16000	5.43416	5,446,140	16.43	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Call			4,044.32000	4.04432	4,013,560	16.44	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Put			5,384.99000	5.38499	5,396,840	16.44	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Call			3,966.38000	3.96638	3,935,890	16.43	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Put			5,483.95000	5.48395	5,496,070	16.43	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Call			4,005.11000	4.00511	3,974,480	16.43	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	20,531
R2048	On	02/02/2017	Bond Future			9.68351	94.72772	9.67901	94.76818		15.99	0.00	0	74,008
R2048	On	04/05/2017	Bond Future			9.72889	92.11725	9.72427	92.15843		16.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	03/08/2017	Bond Future			9.76894	93.95161	9.76402	93.99511		16.34	0.00	0	0
Total R2048 Future												0.00	0	74,008
R2048	On	02/02/2017	Bond Future	9.78	Call			2,549.56000	2.54956	2,502,320	16.02	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Put			1,649.04000	1.64904	1,642,260	16.02	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Call			2,449.75000	2.44975	2,402,940	16.00	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Put			1,726.31000	1.72631	1,719,960	16.00	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Call			2,499.47000	2.49947	2,452,430	16.01	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Put			1,687.41000	1.68741	1,680,830	16.01	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Call			3,354.33000	3.35433	3,320,450	16.46	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Put			4,020.93000	4.02093	4,028,230	16.46	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.66	Call			3,396.36000	3.39636	3,362,320	16.46	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.66	Put			3,972.70000	3.97270	3,979,840	16.46	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Call			3,438.67000	3.43867	3,404,460	16.47	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Put			3,924.91000	3.92491	3,931,880	16.47	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Call			3,964.26000	3.96426	3,933,470	16.25	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Put			5,801.34000	5.80134	5,814,050	16.25	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Call			4,003.54000	4.00354	3,972,610	16.25	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Put			5,749.04000	5.74904	5,761,610	16.25	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Call			4,043.32000	4.04332	4,012,250	16.26	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Put			5,697.40000	5.69740	5,709,830	16.26	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	74,008
R207	On	02/02/2017	Bond Future			8.20907	97.99437	8.21995	97.96690		3.18	0.00	0	74,783
R207	On	04/05/2017	Bond Future			8.25599	99.88688	8.26805	99.85876		2.91	0.00	0	0
R207	On	03/08/2017	Bond Future			8.28137	98.23178	8.29404	98.20473		2.88	0.00	0	0
Total R207 Future												0.00	0	74,783
R207	On	02/02/2017	Bond Future	8.91	Call			1,750.48000	1.75048	1,774,950	3.31	0.00	0	62
R207	On	02/02/2017	Bond Future	8.91	Put			27.91000	0.02791	24,910	3.31	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Call			2,489.25000	2.48925	2,515,970	3.36	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Put			5.09000	0.00509	4,340	3.36	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Call			2,513.40000	2.51340	2,540,160	3.37	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Put			4.80000	0.00480	4,090	3.37	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Call			2,537.55000	2.53755	2,564,340	3.37	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Put			4.52000	0.00452	3,840	3.37	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Call			647.22000	0.64722	658,130	2.91	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Put			759.30000	0.75930	742,090	2.91	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Call			624.98000	0.62498	635,610	2.90	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Put			783.76000	0.78376	766,270	2.90	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Call			636.04000	0.63604	646,810	2.91	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Put			771.46000	0.77146	754,110	2.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/08/2017	Bond Future	8.39	Call			997.71000	0.99771	1,010,440	2.90	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Put			793.16000	0.79316	778,840	2.90	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Call			1,009.68000	1.00968	1,022,510	2.90	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Put			783.85000	0.78385	769,630	2.90	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Call			1,021.73000	1.02173	1,034,660	2.91	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Put			774.62000	0.77462	760,500	2.91	0.00	0	0
R207	On	03/08/2017	Bond Future	8.19	Call			777.05000	0.77705	787,720	2.87	0.00	0	51
R207	On	03/08/2017	Bond Future	8.19	Put			999.44000	0.99944	983,060	2.87	0.00	0	0
Total R207 Option												0.00	0	113
Total For R207												0.00	0	74,896
R208	On	02/02/2017	Bond Future			8.36809	96.82843	8.37893	96.79240		4.53	0.00	0	29,322
R208	On	04/05/2017	Bond Future			8.40879	95.29547	8.42046	95.25865		4.40	0.00	0	0
R208	On	03/08/2017	Bond Future			8.43357	97.19318	8.44563	97.15718		4.24	0.00	0	0
Total R208 Future												0.00	0	29,322
R208	On	02/02/2017	Bond Future	8.64	Call			1,137.25000	1.13725	1,157,180	4.63	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Put			274.43000	0.27443	258,330	4.63	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Call			1,160.94000	1.16094	1,181,200	4.64	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Put			265.26000	0.26526	249,490	4.64	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Call			1,113.68000	1.11368	1,133,270	4.63	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Put			283.73000	0.28373	267,290	4.63	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Call			930.32000	0.93032	944,340	4.37	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Put			1,089.63000	1.08963	1,066,830	4.37	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Call			945.70000	0.94570	959,900	4.38	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Put			1,073.41000	1.07341	1,050,790	4.38	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Call			961.23000	0.96123	975,610	4.38	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Put			1,057.36000	1.05736	1,034,920	4.38	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Put			1,478.44000	1.47844	1,456,240	4.20	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Call			1,074.82000	1.07482	1,088,370	4.20	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Put			1,510.63000	1.51063	1,488,180	4.20	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Call			1,088.67000	1.08867	1,102,340	4.20	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Put			1,494.48000	1.49448	1,472,150	4.20	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Call			1,102.62000	1.10262	1,116,420	4.20	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	29,322
R209	On	02/02/2017	Bond Future			9.58252	73.23617	9.58306	73.23253		14.69	0.00	0	66,512
R209	On	04/05/2017	Bond Future			9.62882	71.49974	9.62939	71.49594		15.15	0.00	0	0
R209	On	03/08/2017	Bond Future			9.66914	72.92363	9.66955	72.92092		15.08	0.00	0	0
Total R209 Future												0.00	0	66,512
R209	On	02/02/2017	Bond Future	9.53	Call			1,306.76000	1.30676	1,291,260	14.72	0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Put			1,665.32000	1.66532	1,646,180	14.72	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/02/2017	Bond Future	9.54	Call			1,338.51000	1.33851	1,323,000	14.73	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Put			1,629.29000	1.62929	1,610,140	14.73	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Call			1,370.71000	1.37071	1,355,200	14.73	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Put			1,593.80000	1.59380	1,574,650	14.73	0.00	0	0
R209	On	04/05/2017	Bond Future	9.46	Call			2,102.39000	2.10239	2,094,400	15.13	0.00	0	0
R209	On	04/05/2017	Bond Future	9.46	Put			3,246.23000	3.24623	3,234,440	15.13	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Call			2,131.62000	2.13162	2,123,630	15.14	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Put			3,207.16000	3.20716	3,195,370	15.14	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Call			2,160.90000	2.16090	2,152,920	15.14	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Put			3,168.24000	3.16824	3,156,460	15.14	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Call			2,725.59000	2.72559	2,719,220	15.05	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Put			4,338.10000	4.33810	4,329,020	15.05	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Call			2,754.44000	2.75444	2,748,070	15.05	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Put			4,298.53000	4.29853	4,289,450	15.05	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Call			2,783.45000	2.78345	2,777,080	15.06	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Put			4,259.23000	4.25923	4,250,150	15.06	0.00	0	0
Total R209 Option												0.00	0	0
Total For R209												0.00	0	66,512
R210	On	02/02/2017	Bond Future			185.82244	185.82244	185.84045	185.84045			0.00	0	1,885
R210	On	04/05/2017	Bond Future			187.10450	187.10450	187.12275	187.12275			0.00	0	0
R210	On	03/08/2017	Bond Future			190.84108	190.84108	190.86252	190.86252			0.00	0	0
Total R210 Future												0.00	0	1,885
R210	On	02/02/2017	Bond Future	190.86	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/02/2017	Bond Future	190.86	Put			5,019.55000	5.01955	5,037,560		0.00	0	0
R210	On	02/02/2017	Bond Future	190.84	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/02/2017	Bond Future	190.84	Put			4,999.55000	4.99955	5,017,560		0.00	0	0
R210	On	02/02/2017	Bond Future	190.85	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/02/2017	Bond Future	190.85	Put			5,009.55000	5.00955	5,027,560		0.00	0	0
R210	On	04/05/2017	Bond Future	192.32	Put			5,197.25000	5.19725	5,215,500		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			5,207.25000	5.20725	5,225,500		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			5,187.25000	5.18725	5,205,500		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	196.28	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/08/2017	Bond Future	196.28	Put			5,417.48000	5.41748	5,438,920		0.00	0	0
R210	On	03/08/2017	Bond Future	196.29	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/08/2017	Bond Future	196.29	Put			5,427.48000	5.42748	5,448,920		0.00	0	0
R210	On	03/08/2017	Bond Future	196.30	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/08/2017	Bond Future	196.30	Put			5,437.48000	5.43748	5,458,920		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R210 Option									0.00	0	0
Total For R210									0.00	0	1,885
R212 On 02/02/2017 Bond Future			146.05574	146.05574	146.07018	146.07018			0.00	0	3,380
R212 On 04/05/2017 Bond Future			148.88538	148.88538	148.89990	148.89990			0.00	0	0
R212 On 03/08/2017 Bond Future			149.82674	149.82674	149.84402	149.84402			0.00	0	0
Total R212 Future									0.00	0	3,380
R212 On 02/02/2017 Bond Future	149.28	Put			3,209.82000	3.20982	3,224,260		0.00	0	0
R212 On 02/02/2017 Bond Future	149.29	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 02/02/2017 Bond Future	149.29	Put			3,219.82000	3.21982	3,234,260		0.00	0	0
R212 On 02/02/2017 Bond Future	149.27	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 02/02/2017 Bond Future	149.27	Put			3,199.82000	3.19982	3,214,260		0.00	0	0
R212 On 02/02/2017 Bond Future	149.28	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 04/05/2017 Bond Future	152.24	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 04/05/2017 Bond Future	152.24	Put			3,340.10000	3.34010	3,354,620		0.00	0	0
R212 On 04/05/2017 Bond Future	152.25	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 04/05/2017 Bond Future	152.25	Put			3,350.10000	3.35010	3,364,620		0.00	0	0
R212 On 04/05/2017 Bond Future	152.23	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 04/05/2017 Bond Future	152.23	Put			3,330.10000	3.33010	3,344,620		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			3,495.98000	3.49598	3,513,260		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			3,505.98000	3.50598	3,523,260		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			3,515.98000	3.51598	3,533,260		0.00	0	0
Total R212 Option									0.00	0	0
Total For R212									0.00	0	3,380
R213 On 02/02/2017 Bond Future			9.41971	84.44084	9.42031	84.43683		12.40	0.00	0	50,655
R213 On 04/05/2017 Bond Future			9.46674	82.51967	9.46736	82.51559		12.74	0.00	0	0
R213 On 03/08/2017 Bond Future			9.50746	84.16289	9.50790	84.16002		12.63	0.00	0	0
Total R213 Future									0.00	0	50,655
R213 On 02/02/2017 Bond Future	9.40	Call			1,381.09000	1.38109	1,366,150	12.51	0.00	0	0
R213 On 02/02/2017 Bond Future	9.40	Put			1,516.76000	1.51676	1,497,810	12.51	0.00	0	0
R213 On 02/02/2017 Bond Future	9.41	Call			1,414.11000	1.41411	1,399,190	12.52	0.00	0	0
R213 On 02/02/2017 Bond Future	9.41	Put			1,482.94000	1.48294	1,464,010	12.52	0.00	0	0
R213 On 02/02/2017 Bond Future	9.42	Call			1,447.47000	1.44747	1,432,570	12.53	0.00	0	0
R213 On 02/02/2017 Bond Future	9.42	Put			1,449.54000	1.44954	1,430,630	12.53	0.00	0	0
R213 On 04/05/2017 Bond Future	9.37	Call			2,229.32000	2.22932	2,221,820	12.68	0.00	0	0
R213 On 04/05/2017 Bond Future	9.37	Put			2,874.73000	2.87473	2,863,150	12.68	0.00	0	0
R213 On 04/05/2017 Bond Future	9.35	Call			2,168.77000	2.16877	2,161,250	12.67	0.00	0	0
R213 On 04/05/2017 Bond Future	9.35	Put			2,947.65000	2.94765	2,936,050	12.67	0.00	0	0

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	04/05/2017	Bond Future	9.36	Call			2,198.82000	2.19882	2,191,310	12.68	0.00	0	0
R213	On	04/05/2017	Bond Future	9.36	Put			2,910.93000	2.91093	2,899,340	12.68	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Call			2,839.28000	2.83928	2,833,270	12.57	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Put			3,877.33000	3.87733	3,868,450	12.57	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Call			2,780.34000	2.78034	2,774,330	12.56	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Put			3,951.19000	3.95119	3,942,310	12.56	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Call			2,809.72000	2.80972	2,803,710	12.57	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Put			3,914.14000	3.91414	3,905,260	12.57	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	50,655
R214	On	02/02/2017	Bond Future			9.63784	73.68955	9.63332	73.72142		15.44	0.00	0	36,737
R214	On	04/05/2017	Bond Future			9.68179	71.81450	9.67716	71.84688		15.92	0.00	0	0
R214	On	03/08/2017	Bond Future			9.72039	73.24455	9.71547	73.27871		15.82	0.00	0	0
Total R214 Future												0.00	0	36,737
R214	On	02/02/2017	Bond Future	9.66	Call			1,666.33000	1.66633	1,631,150	15.58	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Put			1,478.56000	1.47856	1,475,250	15.58	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Call			1,703.15000	1.70315	1,667,760	15.59	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Put			1,445.22000	1.44522	1,441,700	15.59	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Call			1,740.31000	1.74031	1,704,720	15.60	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Put			1,412.32000	1.41232	1,408,600	15.60	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Call			2,369.64000	2.36964	2,344,160	15.83	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Put			3,197.26000	3.19726	3,204,160	15.83	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Call			2,401.38000	2.40138	2,375,750	15.83	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Put			3,157.74000	3.15774	3,164,490	15.83	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Call			2,433.52000	2.43352	2,407,750	15.84	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Put			3,118.74000	3.11874	3,125,350	15.84	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Call			2,958.38000	2.95838	2,934,680	15.71	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Put			4,409.50000	4.40950	4,419,960	15.71	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Call			2,989.01000	2.98901	2,965,190	15.71	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Put			4,368.38000	4.36838	4,378,720	15.71	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Call			3,020.04000	3.02004	2,996,110	15.71	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Put			4,327.78000	4.32778	4,338,010	15.71	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	36,737
Total for Bond												33,345,726.00	300	832,819
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ES18 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
Total For I2038										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2046 On 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
Total For R2035									0.00	0	0

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 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
Total R209 Future									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R209										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
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R211 Future										0.00	0	0
Total For R211										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 02/02/2017 GOVI			533.08600	533.08600	533.02700	533.02700				0.00	0	486
GOVI On 04/05/2017 GOVI			543.38300	543.38300	543.32200	543.32200				0.00	0	0
GOVI On 03/08/2017 GOVI			554.20300	554.20300	554.14900	554.14900				0.00	0	0
Total GOVI Future										0.00	0	486
GOVI On 02/02/2017 GOVI	533.32	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
GOVI	On	02/02/2017	GOVI	533.32	Put			2,930.00000	0.29300	2,340,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.33	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.33	Put			3,030.00000	0.30300	2,440,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.34	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.34	Put			3,130.00000	0.31300	2,540,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.18	Call			2,811,420.00000	281.14200	2,812,030,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.18	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.19	Call			2,811,320.00000	281.13200	2,811,930,000		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			2,811,220.00000	281.12200	2,811,830,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.20	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.09	Put			69,410.00000	6.94100	68,870,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.10	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.10	Put			69,510.00000	6.95100	68,970,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.11	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.11	Put			69,610.00000	6.96100	69,070,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.09	Call			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												0.00	0	486
Total for GOVI												0.00	0	486
AL37	On	02/02/2017	Index Future			510.99000	510.99000	510.79200	510.79200			0.00	0	7
AL37	On	04/05/2017	Index Future			520.86000	520.86000	520.65700	520.65700			0.00	0	0
AL37	On	03/08/2017	Index Future			531.23100	531.23100	531.03300	531.03300			0.00	0	0
Total AL37 Future												0.00	0	7
Total For AL37												0.00	0	7
AL7T	On	02/02/2017	Index Future			589.53900	589.53900	589.14600	589.14600			0.00	0	2
AL7T	On	04/05/2017	Index Future			600.92600	600.92600	600.52500	600.52500			0.00	0	0
AL7T	On	03/08/2017	Index Future			612.89100	612.89100	612.49200	612.49200			0.00	0	0
Total AL7T Future												0.00	0	2
Total For AL7T												0.00	0	2
ALBI	On	02/02/2017	Index Future			535.17100	535.17100	535.12800	535.12800			0.00	0	746
ALBI	On	04/05/2017	Index Future			545.50800	545.50800	545.46400	545.46400			0.00	0	0
ALBI	On	03/08/2017	Index Future			556.37000	556.37000	556.33400	556.33400			0.00	0	0
Total ALBI Future												0.00	0	746
Total For ALBI												0.00	0	746
IGOV	On	02/02/2017	Index Future			247.40300	247.40300	247.42700	247.42700			0.00	0	1,030
IGOV	On	04/05/2017	Index Future			252.19700	252.19700	252.22100	252.22100			0.00	0	0
IGOV	On	03/08/2017	Index Future			257.23300	257.23300	257.26200	257.26200			0.00	0	0
Total IGOV Future												0.00	0	1,030

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IGOV										0.00	0	1,030
ILBI On 02/02/2017 Index Future			671.82400	671.82400	671.88600	671.88600				0.00	0	157
Total ILBI Future										0.00	0	157
Total For ILBI										0.00	0	157
Total for Index										0.00	0	1,942
JIBAR F On 18/01/2017 Jibar Future			7.39000	92.61000	7.39000	92.61000				0.00	0	0
JIBAR F On 15/02/2017 Jibar Future			7.42000	92.58000	7.42000	92.58000				0.00	0	0
JIBAR F On 15/03/2017 Jibar Future			7.43000	92.57000	7.43000	92.57000				0.00	0	1,000
JIBAR F On 19/04/2017 Jibar Future			7.45000	92.55000	7.45000	92.55000				0.00	0	0
JIBAR F On 17/05/2017 Jibar Future			7.47000	92.53000	7.47000	92.53000				0.00	0	0
JIBAR F On 21/06/2017 Jibar Future			7.49000	92.51000	7.49000	92.51000				0.00	0	0
JIBAR F On 20/09/2017 Jibar Future			7.53000	92.47000	7.53000	92.47000				0.00	0	0
JIBAR F On 20/12/2017 Jibar Future			7.56000	92.44000	7.56000	92.44000				0.00	0	0
JIBAR F On 20/03/2018 Jibar Future			7.59000	92.41000	7.59000	92.41000				0.00	0	0
JIBAR F On 20/06/2018 Jibar Future			7.62000	92.38000	7.62000	92.38000				0.00	0	0
JIBAR F On 19/09/2018 Jibar Future			7.64000	92.36000	7.64000	92.36000				0.00	0	0
Total Jibar Future										0.00	0	1,000
Total For JIBAR FUTURE										0.00	0	1,000
Total for Jibar										0.00	0	1,000
10Y ST On 17/12/2025 Interest Rate Swap			99.13605	99.13605	99.24451	99.24451				0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			96.28870	96.28870	96.40420	96.40420				0.00	0	0
10Y ST On 15/06/2026 Interest Rate Swap			95.12920	95.12920	95.25105	95.25105				0.00	0	0
10Y ST On 21/09/2026 Interest Rate Swap			97.27860	97.27860	97.40486	97.40486				0.00	0	0
10Y ST On 21/12/2026 Interest Rate Swap			100.97853	100.97853	101.10690	101.10690				0.00	0	0
Total 10Y STND Future										0.00	0	0
Total For 10Y STND										0.00	0	0
1Y STN On 16/03/2017 Interest Rate Swap			100.00270	100.00270	100.00270	100.00270				0.00	0	0
1Y STN On 15/06/2017 Interest Rate Swap			99.61990	99.61990	99.62045	99.62045				0.00	0	0
1Y STN On 21/09/2017 Interest Rate Swap			99.65968	99.65968	99.66349	99.66349				0.00	0	0
1Y STN On 21/12/2017 Interest Rate Swap			99.93103	99.93103	99.93415	99.93415				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			99.95567	99.95567	99.95911	99.95911				0.00	0	0
2Y STN On 16/03/2018 Interest Rate Swap			99.25744	99.25744	99.26278	99.26278				0.00	0	0
2Y STN On 15/06/2018 Interest Rate Swap			98.94364	98.94364	98.95225	98.95225				0.00	0	0
2Y STN On 21/09/2018 Interest Rate Swap			99.03368	99.03368	99.04632	99.04632				0.00	0	0
2Y STN On 21/12/2018 Interest Rate Swap			99.56000	99.56000	99.57000	99.57000				0.00	0	0
Total 2Y STND Future										0.00	0	0
Total For 2Y STND										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
5Y STN On 17/12/2020 Interest Rate Swap			98.16978	98.16978	98.22369	98.22369			0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			97.54867	97.54867	97.60525	97.60525			0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			96.90010	96.90010	96.95560	96.95560			0.00	0	0
5Y STN On 21/09/2021 Interest Rate Swap			97.22890	97.22890	97.28165	97.28165			0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			99.51944	99.51944	99.57081	99.57081			0.00	0	50
Total 5Y STND Future									0.00	0	50
Total For 5Y STND									0.00	0	50
Total for Interest Rate Swap									0.00	0	50
Total for Derivatives :									33,345,726.00	300	836,297
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	100.13358			0.00	1,720,000,000	860,000,000
Total AA04 SPOT									0.00	1,720,000,000	860,000,000
Total For AA04									0.00	1,720,000,000	860,000,000
AA04/JI On 22/03/2017 Spot Bond			100.00000	83.24628	100.00000	83.06088			0.00	0	0
Total AA04/JIBAR SPOT									0.00	0	0
Total For AA04/JIBAR									0.00	0	0
AA05 On 22/03/2019 Spot Bond			10.98000	99.17671	10.98000	99.14743			0.00	0	180,000,000
Total AA05 SPOT									0.00	0	180,000,000
Total For AA05									0.00	0	180,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	98.03052			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	13.04247	100.00000	13.01087			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			10.90500	97.17390	10.90500	97.14555			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	103.31700	10.00000	103.29000			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	101.34193			0.00	0	0
Total AB010 SPOT									0.00	0	0
Total For AB010									0.00	0	0
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	100.19707			0.00	0	0
Total AB011 SPOT									0.00	0	0
Total For AB011									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB013 On 21/11/2018 Spot Bond			10.00500	97.96725	10.00500	97.94083			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	10.44774	100.00000	10.42244			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	101.14777	10.84000	101.11827			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	10.74137	100.00000	10.72010			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	103.57844	11.37000	103.54680			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	10.46559	100.00000	10.43968			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	89.20199	11.81000	89.17315			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	10.56575	100.00000	10.53958			0.00	0	0
Total AB021U SPOT									0.00	0	0
Total For AB021U									0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	15.15818	100.00000	15.12145			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	15.81083	100.00000	15.78571			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	14.82633	100.00000	14.78004			0.00	0	0
Total AB025U SPOT									0.00	0	0
Total For AB025U									0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	17.71163	100.00000	17.67265			0.00	0	0
Total AB026U SPOT									0.00	0	0
Total For AB026U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	101.52236				0.00	0	0
Total AB08 SPOT										0.00	0	0
Total For AB08										0.00	0	0
AB09 On 03/05/2017 Spot Bond			9.36500	101.87275	9.36500	101.84743				0.00	0	0
Total AB09 SPOT										0.00	0	0
Total For AB09										0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	104.09000	10.00000	104.06300				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			3.19000	114.60868	3.19000	274.93252				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	100.70864				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	101.19716				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	100.23215				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				100.00000	0.00000	100.36575				0.00	0	5,000,000,000
Total ABFN10 SPOT										0.00	0	5,000,000,000
Total For ABFN10										0.00	0	5,000,000,000
ABFN11 On 09/04/2017 Spot Bond				100.00000	0.00000	101.78622				0.00	500,000,000	500,000,000
Total ABFN11 SPOT										0.00	500,000,000	500,000,000
Total For ABFN11										0.00	500,000,000	500,000,000
ABFN12 On 09/04/2019 Spot Bond				100.00000	0.00000	101.93222				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN13 On 14/05/2020 Spot Bond				100.00000	0.00000	101.30974				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN14 On 14/05/2022 Spot Bond				100.00000	0.00000	101.01866				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0

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 11/11/2020 Spot Bond				100.00000	0.00000	100.98537				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1 On 11/11/2022 Spot Bond				100.00000	0.00000	100.50436				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	101.31867				0.00	0	100,000,000
Total ABFN17 SPOT										0.00	0	100,000,000
Total For ABFN17										0.00	0	100,000,000
ABFN1 On 26/09/2023 Spot Bond				100.00000	0.00000	100.00005				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			11.98000	102.26560	11.98000	100.80712				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	98.75014				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK11 On 20/05/2019 Spot Bond				100.00000	0.00000	100.04784				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	101.16235				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK2 On 24/05/2018 Spot Bond			11.23000	98.59218	11.23000	98.67874				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	100.07293				0.00	0	0
Total ABK3 SPOT										0.00	0	0
Total For ABK3										0.00	0	0
ABK3/J On 07/11/2018 Spot Bond			100.00000	33.11437	100.00000	33.03415				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	100.85050				0.00	0	0
Total ABK4 SPOT										0.00	0	0
Total For ABK4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABK4/J On 24/05/2018 Spot Bond			100.00000	42.84956	100.00000	42.74575			0.00	0	0
Total ABK4/JIBAR SPOT									0.00	0	0
Total For ABK4/JIBAR									0.00	0	0
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	97.70672			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	33.04309	100.00000	32.96304			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	100.62767			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	97.74840			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	94.82348			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	96.15398			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			6.13000	105.01712	6.13000	141.59294			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			6.13000	98.93958	6.13000	124.58334			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	10.29556	100.00000	10.27876			0.00	0	0
Total ABKI02/R212 SPOT									0.00	0	0
Total For ABKI02/R212									0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			6.63000	91.97787	6.63000	107.24035			0.00	0	0
Total ABKI03 SPOT									0.00	0	0
Total For ABKI03									0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	6.17569	100.00000	6.16562			0.00	0	0
Total ABKI03/R212 SPOT									0.00	0	0
Total For ABKI03/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
ABKI04 On 13/03/2024 Spot Bond			8.09000	93.89148	8.09000	106.80187			0.00	0	0
Total ABKI04 SPOT									0.00	0	0
Total For ABKI04									0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	7.98897	100.00000	7.97067			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	81.21352			0.00	0	0
Total ABKS1 SPOT									0.00	0	0
Total For ABKS1									0.00	0	0
ABN05 On 18/04/2021 Spot Bond			2.52000	185.74062	2.52000	185.71812			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	190.12792	2.17000	190.10668			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	203.59693	1.82000	203.57613			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			8.76125	91.29279	8.76125	91.14409			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			8.76125	91.29279	8.76125	91.14409			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	101.80365			0.00	0	0
Total ABN48 SPOT									0.00	0	0
Total For ABN48									0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	100.00009			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	101.82014			0.00	0	0
Total ABN58 SPOT									0.00	0	0
Total For ABN58									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN61 On 31/01/2025 Spot Bond			3.05000	93.34231	3.05000	118.76195			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			2.86000	98.15398	2.86000	171.56965			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			2.75000	109.63554	2.75000	222.70305			0.00	0	0
Total ABN63 SPOT									0.00	0	0
Total For ABN63									0.00	0	0
ABN67 On 28/02/2023 Spot Bond			10.29500	91.13499	10.29500	91.10971			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	115.53000			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	100.68586			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	110.56000			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	125.00000			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	105.72544	9.63000	105.69812			0.00	0	0
Total ABN76 SPOT									0.00	0	0
Total For ABN76									0.00	0	0
ABN77 On 07/06/2017 Spot Bond				100.00000	0.00000	114.63000			0.00	0	0
Total ABN77 SPOT									0.00	0	0
Total For ABN77									0.00	0	0
ABN79 On 21/12/2026 Spot Bond			10.37500	100.99091	10.37500	100.96285			0.00	0	0
Total ABN79 SPOT									0.00	0	0
Total For ABN79									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN80 On 31/03/2021 Spot Bond			9.53000	92.11202	9.53000	92.08846			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			10.92000	97.71013	10.92000	97.68159			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	100.40751			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	101.49971			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			8.88500	103.90773	8.88500	103.88279			0.00	0	0
Total ABS10 SPOT									0.00	0	0
Total For ABS10									0.00	0	0
ABS11 On 09/04/2021 Spot Bond			10.00500	100.10811	10.00500	100.08127			0.00	0	624,600,000
Total ABS11 SPOT									0.00	0	624,600,000
Total For ABS11									0.00	0	624,600,000
ABS12 On 14/05/2020 Spot Bond			9.77500	99.67948	9.77500	99.65321			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS12/ On 14/05/2020 Spot Bond			9.20000	101.30251	9.20000	101.27734			0.00	0	0
Total ABS12/R207 SPOT									0.00	0	0
Total For ABS12/R207									0.00	0	0
ABS13 On 14/05/2022 Spot Bond			10.23500	98.90818	10.23500	98.88091			0.00	0	500,000,000
Total ABS13 SPOT									0.00	0	500,000,000
Total For ABS13									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
ABS14 On 11/11/2020 Spot Bond			9.49500	100.59310	9.49500	100.56733				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			9.97500	100.35569	9.97500	100.32871				0.00	0	0
Total ABS15 SPOT										0.00	0	0
Total For ABS15										0.00	0	0
ABS16 On 11/11/2025 Spot Bond			11.22000	96.79078	11.22000	96.76160				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			11.22000	97.76009	11.22000	97.73061				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			10.24500	98.22919	10.24500	100.55946				0.00	0	0
Total ABS18 SPOT										0.00	0	0
Total For ABS18										0.00	0	0
ABS6 On 01/06/2020 Spot Bond			9.51500	96.85186	9.51500	96.82714				0.00	0	0
Total ABS6 SPOT										0.00	0	0
Total For ABS6										0.00	0	0
ABS7 On 11/09/2026 Spot Bond			11.07000	89.32711	11.07000	89.30053				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	11.26881	100.00000	11.24360				0.00	0	0
Total ABS7/R186 SPOT										0.00	0	0
Total For ABS7/R186										0.00	0	0
ABSI2 On 07/12/2023 Spot Bond			3.38000	214.63500	3.38000	271.90324				0.00	0	0
Total ABSI2 SPOT										0.00	0	0
Total For ABSI2										0.00	0	0
ABSI3 On 31/01/2017 Spot Bond			5.40000	139.28124	5.40000	142.35932				0.00	0	0
Total ABSI3 SPOT										0.00	0	0
Total For ABSI3										0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			2.63000	140.57671	2.63000	143.38278				0.00	0	0
Total ABSI4 SPOT										0.00	0	0
Total For ABSI4										0.00	0	0
ACIF1U On 08/07/2025 Spot Bond			100.00000	0.02774	100.00000	0.02766				0.00	0	0
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL02L On 20/03/2018 Spot Bond			100.00000	33.50742	100.00000	33.42444			0.00	0	0
Total ACL02U SPOT									0.00	0	0
Total For ACL02U									0.00	0	0
ACL047 On 22/10/2018 Spot Bond				100.00000	0.00000	85.10622			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	104.04484			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	104.04484			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	104.06488			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	104.06488			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	104.02479			0.00	0	0
Total ACL087 SPOT									0.00	0	0
Total For ACL087									0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	104.09000	10.00000	104.06300			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	100.21139			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	100.21646			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	100.21853			0.00	0	0
Total ACL097 SPOT									0.00	0	0
Total For ACL097									0.00	0	0
ACL098 On 20/12/2025 Spot Bond				100.00000	0.00000	100.21427			0.00	0	0
Total ACL098 SPOT									0.00	0	0
Total For ACL098									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	100.20496			0.00	0	0
Total ACL100 SPOT									0.00	0	0
Total For ACL100									0.00	0	0
ACL104 On 20/12/2019 Spot Bond			9.98500	100.28264	9.98500	100.06589			0.00	0	0
Total ACL104 SPOT									0.00	0	0
Total For ACL104									0.00	0	0
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL118 SPOT									0.00	0	0
Total For ACL118									0.00	0	0
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL120 SPOT									0.00	0	0
Total For ACL120									0.00	0	0
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	220.00761			0.00	0	0
Total ACL127 SPOT									0.00	0	0
Total For ACL127									0.00	0	0
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	220.06901			0.00	0	0
Total ACL128 SPOT									0.00	0	0
Total For ACL128									0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	100.20911			0.00	0	0
Total ACL129 SPOT									0.00	0	0
Total For ACL129									0.00	0	0
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL136 SPOT									0.00	0	0
Total For ACL136									0.00	0	0
ACL138 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL138 SPOT									0.00	0	0
Total For ACL138									0.00	0	0
ACL139 On 30/07/2017 Spot Bond				100.00000	0.00000	104.84546			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	104.02851			0.00	0	0
Total ACL141 SPOT									0.00	0	0
Total For ACL141									0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	104.09000	10.00000	104.06300			0.00	0	0
Total ACL142/JIBAR SPOT									0.00	0	0
Total For ACL142/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL14€ On 20/12/2021 Spot Bond				100.00000	0.00000	100.20978			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	100.32552			0.00	0	0
Total ACL151 SPOT									0.00	0	0
Total For ACL151									0.00	0	0
ACL15€ On 20/03/2017 Spot Bond				100.00000	0.00000	100.20617			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	100.19864			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	102.79440	10.23000	102.76607			0.00	0	0
Total ACL161 SPOT									0.00	0	0
Total For ACL161									0.00	0	0
ACL16€ On 20/06/2017 Spot Bond				100.00000	0.00000	104.86680			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			10.11000	99.57247	10.11000	99.54549			0.00	0	0
Total ACL167 SPOT									0.00	0	0
Total For ACL167									0.00	0	0
ACL16€ On 20/06/2017 Spot Bond				100.00000	0.00000	100.20544			0.00	0	0
Total ACL168 SPOT									0.00	0	0
Total For ACL168									0.00	0	0
ACL16€ On 20/06/2017 Spot Bond			1.75000	129.30016	1.75000	129.28725			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	100.20394			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	100.20930			0.00	0	0
Total ACL174 SPOT									0.00	0	0
Total For ACL174									0.00	0	0
ACL17€ On 20/06/2019 Spot Bond				100.00000	0.00000	100.19856			0.00	0	0
Total ACL175 SPOT									0.00	0	0
Total For ACL175									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	100.23770				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	100.54152				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	101.61521				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	100.42348				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	100.20805				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	100.21052				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	100.21329				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	100.21403				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	100.21403				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	100.22648				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	100.20496				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	100.22476				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL19€ On 20/06/2017 Spot Bond				100.00000	0.00000	100.66353				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL19€ On 20/06/2017 Spot Bond				100.00000	0.00000	100.22648				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	100.21769				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	100.21769				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	156.31363				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	157.42706				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL20€ On 20/03/2018 Spot Bond				100.00000	0.00000	100.19281				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL21€ On 20/05/2018 Spot Bond				100.00000	0.00000	100.86258				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	100.19678				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	98.74718				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	91.78358				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL21€ On 20/09/2018 Spot Bond				100.00000	0.00000	100.19442				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	100.19423				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	100.20721				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond				100.00000	0.00000	101.23635				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	101.66822				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	101.64425				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	100.20633				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	100.20312				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	100.49580				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	41.45878	100.00000	41.35612				0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	41.45878	100.00000	41.35612				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	100.93144				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	100.62786				0.00	0	0
Total ADCB05 SPOT										0.00	0	0
Total For ADCB05										0.00	0	0
ADCB2 On 31/07/2018 Spot Bond			100.00000	32.32910	100.00000	32.25078				0.00	0	0
Total ADCB2U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ADCB2U										0.00	0	0
ADCP4 On 15/04/2017 Spot Bond			100.00000	61.12700	100.00000	60.65803				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	18.81398	100.00000	18.76738				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	4.35558	100.00000	4.34503				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	101.77391				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	101.83196				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	102.02543				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	101.71587				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	101.73523				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	102.21888				0.00	0	0
Total AHF3B2 SPOT										0.00	0	0
Total For AHF3B2										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond				100.00000	0.00000	102.12220				0.00	0	0
Total AHF3B3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AHF3B3										0.00	0	0
AHF3C On 18/10/2039 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	102.91420				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	102.62465				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	40.70904	100.00000	40.60407				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	13.57360	100.00000	13.53861				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	12.14132	100.00000	12.09528				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	9.88882	100.00000	9.85133				0.00	0	0
Total AIG2U SPOT										0.00	0	0
Total For AIG2U										0.00	0	0
AIR01 On 15/03/2019 Spot Bond			9.53000	100.61059	9.53000	100.58472				0.00	0	27,300,000
Total AIR01 SPOT										0.00	0	27,300,000
Total For AIR01										0.00	0	27,300,000
AIR02 On 30/04/2023 Spot Bond			10.54000	107.06586	10.54000	107.03565				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			10.03500	96.71238	10.03500	96.68623				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	13.36882	100.00000	13.33907				0.00	0	0
Total AIR04U SPOT										0.00	0	0
Total For AIR04U										0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.79500	95.24299	10.79500	95.21533				0.00	0	0
Total AIR05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AIR05										0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			3.11500	174.66280	3.11500	174.63880				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	100.00016				0.00	0	0
Total APF01 SPOT										0.00	0	0
Total For APF01										0.00	0	0
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	100.00021				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	101.28608				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	101.81019				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	65.82645	100.00000	65.66699				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	44.45276	100.00000	44.34507				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	14.78920	100.00000	14.75337				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	14.78920	100.00000	14.75337				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	3.99793	100.00000	3.99084				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	0.06116	100.00000	0.06109				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 04/10/2021 Spot Bond			100.00000	11.18945	100.00000	11.13916				0.00	0	0
Total AS167U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For AS167U									0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	20.05780	100.00000	19.96765			0.00	0	0
Total AS168U SPOT									0.00	0	0
Total For AS168U									0.00	0	0
ASN00: On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN002 SPOT									0.00	0	0
Total For ASN002									0.00	0	0
ASN00: On 28/02/2017 Spot Bond				100.00000	0.00000	102.52151			0.00	0	0
Total ASN006 SPOT									0.00	0	0
Total For ASN006									0.00	0	0
ASN00: 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
ASN01: 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
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.19862			0.00	0	0
Total ASN011 SPOT									0.00	0	0
Total For ASN011									0.00	0	0
ASN01: On 20/06/2017 Spot Bond				100.00000	0.00000	100.25265			0.00	0	0
Total ASN012 SPOT									0.00	0	0
Total For ASN012									0.00	0	0
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN014 SPOT									0.00	0	0
Total For ASN014									0.00	0	0
ASN01: 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
ASN01: On 11/04/2017 Spot Bond				100.00000	0.00000	97.54000			0.00	0	0
Total ASN016 SPOT									0.00	0	0
Total For ASN016									0.00	0	0
ASN02: On 09/06/2017 Spot Bond				100.00000	0.00000	114.68250			0.00	0	0
Total ASN020 SPOT									0.00	0	0
Total For ASN020									0.00	0	0
ASN02: On 07/12/2033 Spot Bond			3.00000	241.51908	3.00000	241.48663			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	98.80110				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	94.97195				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	101.21695				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN03: On 07/12/2033 Spot Bond			3.01500	169.87581	3.01500	215.20367				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	101.78387				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	101.71359				0.00	1,200,000,000	600,000,000
Total ASN058 SPOT										0.00	1,200,000,000	600,000,000
Total For ASN058										0.00	1,200,000,000	600,000,000
ASN05: On 28/04/2020 Spot Bond				100.00000	0.00000	101.60119				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	101.49984				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	99.26528				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	100.66891				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	100.29819				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	101.29287				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	91.86970				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	100.23264				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	100.20048				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	100.41228				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	99.78013				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	100.66093				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08: On 25/09/2018 Spot Bond				100.00000	0.00000	100.00022				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	107.27957				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	101.94836				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	101.75466				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	101.24341				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	67.22921				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	100.68248				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
ASN111: On 20/12/2017 Spot Bond				100.00000	0.00000	100.20603				0.00	0	0
Total ASN112 SPOT										0.00	0	0
Total For ASN112										0.00	0	0
ASN111: On 08/03/2021 Spot Bond				100.00000	0.00000	100.54531				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN111: 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
ASN111: 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
ASN111: On 27/01/2018 Spot Bond				100.00000	0.00000	101.53078				0.00	0	0
Total ASN119 SPOT										0.00	0	0
Total For ASN119										0.00	0	0
ASN121: On 20/12/2020 Spot Bond				100.00000	0.00000	100.26015				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN121: On 20/03/2019 Spot Bond				100.00000	0.00000	100.20239				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN121: On 24/02/2019 Spot Bond				100.00000	0.00000	100.88193				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN121: On 24/02/2019 Spot Bond				100.00000	0.00000	100.88474				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN130: On 24/02/2019 Spot Bond				100.00000	0.00000	100.86818				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN131: On 03/03/2019 Spot Bond				100.00000	0.00000	100.59916				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN131: On 03/03/2019 Spot Bond				100.00000	0.00000	100.59451				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	100.25802				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	78.96000				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			3.36000	138.60539	3.36000	138.58560				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	78.87757				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	100.20072				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	102.27664				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	101.39945				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	101.39945				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			3.40500	138.31596	3.40500	138.29601				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	100.17141				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	100.69652				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			3.76000	90.49544	3.76000	157.44595				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 14/01/2017 Spot Bond				100.00000	0.00000	102.73604				0.00	0	0
Total ASN158 SPOT										0.00	0	0
Total For ASN158										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	101.32313				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	100.96270				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16: On 26/02/2017 Spot Bond				100.00000	0.00000	100.67672				0.00	0	0
Total ASN162 SPOT										0.00	0	0
Total For ASN162										0.00	0	0
ASN16: On 29/08/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN163										0.00	0	0
ASN16-On 06/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16-On 20/06/2021 Spot Bond				100.00000	0.00000	100.21764				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17-On 22/11/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17-On 30/05/2017 Spot Bond				100.00000	0.00000	100.67897				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	100.65457				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	3.16693	100.00000	3.16091				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	3.16081	100.00000	3.15481				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN38-On 20/12/2017 Spot Bond			100.00000	56.31849	100.00000	56.17903				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	56.36839	100.00000	56.22880				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	56.14384	100.00000	56.00481				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN43-On 10/03/2017 Spot Bond			100.00000	85.41251	100.00000	85.21706				0.00	0	0
Total ASN43U SPOT										0.00	0	0
Total For ASN43U										0.00	0	0
ASN50-On 16/03/2018 Spot Bond			100.00000	39.05451	100.00000	38.95780				0.00	0	0
Total ASN50U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN50U										0.00	0	0
ASN55I On 29/12/2016 Spot Bond			100.00000	100.00000	100.00000	99.72678				0.00	0	0
Total ASN55U SPOT										0.00	0	0
Total For ASN55U										0.00	0	0
ASN75I On 20/09/2020 Spot Bond			100.00000	3.59783	100.00000	3.58892				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89I On 02/10/2018 Spot Bond			100.00000	31.92261	100.00000	31.84528				0.00	0	0
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	100.37645				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			9.43000	102.95397	9.43000	102.92791				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	101.93287				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	100.26576				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	29.62813	100.00000	29.55476				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	100.25145				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			10.85500	96.55708	10.85500	96.52904				0.00	0	1,266,666,700
Total BAW19 SPOT										0.00	0	1,266,666,700
Total For BAW19										0.00	0	1,266,666,700
BAW21 On 24/03/2022 Spot Bond			10.47500	97.77151	10.47500	97.74395				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	102.41829	9.30000	102.39259				0.00	0	0
Total BAW21/R208 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond				100.00000	0.00000	100.54529				0.00	0	1,183,430,507
Total BAW22 SPOT										0.00	0	1,183,430,507
Total For BAW22										0.00	0	1,183,430,507
BAW23 On 15/10/2017 Spot Bond			100.00000	61.41475	100.00000	61.26597				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	100.07291				0.00	0	150,000,000
Total BAW24 SPOT										0.00	0	150,000,000
Total For BAW24										0.00	0	150,000,000
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	100.64671				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			9.51500	102.67822	9.51500	102.65201				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			12.20852	99.53720	12.20852	102.46702				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA19 On 31/12/2016 Spot Bond				100.00000	0.00000	102.89397				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			12.34603	99.05732	12.34603	102.09736				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond			12.29000	99.36117	12.29000	99.10004				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	99.81118				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			12.21500	94.09974	12.21500	98.27238				0.00	0	0
Total BAYA26 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.81881				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			11.98000	88.96017	11.98000	98.19006				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	99.82316				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	99.81919				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	98.84067				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	99.09028				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	98.49695				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	97.15317				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	99.81954				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	99.82546				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA44 On 31/03/2017 Spot Bond				100.00000	0.00000	99.82546				0.00	0	0
Total BAYA44 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA44										0.00	0	0
BAYA44 On 31/03/2019 Spot Bond				100.00000	0.00000	99.81965				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	99.84747				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	103.03157				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	99.80628				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	99.84712				0.00	0	0
Total BAYA53 SPOT										0.00	0	0
Total For BAYA53										0.00	0	0
BAYA53 On 30/09/2019 Spot Bond				100.00000	0.00000	99.80641				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYB03 On 31/12/2016 Spot Bond			15.38043	99.91580	15.38043	103.74012				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB03 On 31/03/2017 Spot Bond			14.61120	99.92066	14.61120	103.41612				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB04 On 30/06/2019 Spot Bond				100.00000	0.00000	99.76886				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				100.00000	0.00000	99.76867				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB06 On 31/03/2020 Spot Bond				100.00000	0.00000	99.76876				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				100.00000	0.00000	99.76081				0.00	0	0
Total BAYB08 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYB08										0.00	0	0
BAYB0 On 30/09/2018 Spot Bond				100.00000	0.00000	99.79593				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC1 On 31/12/2016 Spot Bond			100.00000	99.45504	100.00000	99.18478				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1 On 30/06/2035 Spot Bond			100.00000	18.59956	100.00000	18.55450				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	16.92769	100.00000	16.88668				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	10.44920	100.00000	10.42388				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	10.44920	100.00000	10.42388				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	12.63357	100.00000	12.60297				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6 On 30/06/2035 Spot Bond			100.00000	10.94678	100.00000	10.92026				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC114L On 30/01/2017 Spot Bond			100.00000	91.93955	100.00000	91.70854				0.00	0	0
Total BC114U SPOT										0.00	0	0
Total For BC114U										0.00	0	0
BC115L On 14/02/2017 Spot Bond			100.00000	88.59223	100.00000	88.37772				0.00	0	0
Total BC115U SPOT										0.00	0	0
Total For BC115U										0.00	0	0
BC116L On 24/02/2017 Spot Bond			100.00000	86.49289	100.00000	86.28842				0.00	0	0
Total BC116U SPOT										0.00	0	0
Total For BC116U										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	101.56956				0.00	0	0
Total BCJ04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BCJ04									0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	99.74053			0.00	0	0
Total BCJ06 SPOT									0.00	0	0
Total For BCJ06									0.00	0	0
BCJ09 On 25/07/2017 Spot Bond				100.00000	0.00000	101.50476			0.00	0	0
Total BCJ09 SPOT									0.00	0	0
Total For BCJ09									0.00	0	0
BCJ10 On 12/07/2017 Spot Bond				100.00000	0.00000	101.87944			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	101.03934			0.00	0	0
Total BCJ11 SPOT									0.00	0	0
Total For BCJ11									0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	15.86855	100.00000	15.82968			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	15.86855	100.00000	15.82968			0.00	0	0
Total BCP4U SPOT									0.00	0	0
Total For BCP4U									0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.49000	100.82032	2.49000	194.35941			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			8.99000	93.04472	8.99000	165.70911			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			8.99000	94.41941	8.99000	166.25013			0.00	0	0
Total BD0206 SPOT									0.00	0	0
Total For BD0206									0.00	0	0
BD0302 On 18/04/2028 Spot Bond			9.37500	92.95022	9.37500	92.92683			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			8.75000	99.91227	8.75000	99.88864			0.00	0	7,400,000
Total BEER02 SPOT									0.00	0	7,400,000

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 BEER02										0.00	0	7,400,000
BG1A7I On 21/11/2032 Spot Bond			100.00000	9.36680	100.00000	9.34411				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BG1A8I On 21/11/2032 Spot Bond			100.00000	8.10577	100.00000	8.08614				0.00	0	0
Total BG1A8U SPOT										0.00	0	0
Total For BG1A8U										0.00	0	0
BG1B2I On 23/11/2032 Spot Bond			100.00000	8.10577	100.00000	8.08614				0.00	0	0
Total BG1B2U SPOT										0.00	0	0
Total For BG1B2U										0.00	0	0
BG1C2 On 21/11/2032 Spot Bond			100.00000	8.59922	100.00000	8.57838				0.00	0	0
Total BG1C2U SPOT										0.00	0	0
Total For BG1C2U										0.00	0	0
BG1D2 On 21/11/2032 Spot Bond			100.00000	0.00009	100.00000	0.00009				0.00	0	0
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2I On 21/11/2032 Spot Bond			100.00000	11.50507	100.00000	11.47720				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2I On 21/11/2032 Spot Bond			100.00000	15.89127	100.00000	15.85276				0.00	0	0
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42A3 SPOT										0.00	0	0
Total For BG42A3										0.00	0	0
BG42A On 15/03/2017 Spot Bond			8.98000	102.48375	8.98000	102.45901				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42C SPOT										0.00	0	0
Total For BG42C										0.00	0	0
BG42D On 15/03/2017 Spot Bond			100.00000	82.76644	100.00000	82.57919				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42YI On 15/03/2017 Spot Bond			100.00000	82.76644	100.00000	82.57919				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BGL01 On 19/11/2024 Spot Bond				100.00000	0.00000	101.83288				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2019 Spot Bond			11.73500	99.01783	11.73500	98.98664				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	101.52826				0.00	0	0
Total BGL03 SPOT										0.00	0	0
Total For BGL03										0.00	0	0
BGL04 On 05/02/2025 Spot Bond			11.62500	94.49704	11.62500	99.92587				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			11.75500	101.51768	11.75500	102.43357				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	100.83939				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			12.33500	100.70614	12.33500	101.64411				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	100.69776				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			11.75500	101.77316	11.75500	101.74105				0.00	0	0
Total BGL09 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BGL09									0.00	0	0
BGL10 On 05/05/2021 Spot Bond				100.00000	0.00000	101.56754			0.00	0	0
Total BGL10 SPOT									0.00	0	0
Total For BGL10									0.00	0	0
BGL11 On 05/05/2021 Spot Bond			12.13500	102.18089	12.13500	102.75753			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	101.16228			0.00	0	150,000,000
Total BGL12 SPOT									0.00	0	150,000,000
Total For BGL12									0.00	0	150,000,000
BGL13 On 20/08/2021 Spot Bond			12.17500	102.63429	12.17500	102.60133			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	101.69205			0.00	0	0
Total BGL14 SPOT									0.00	0	0
Total For BGL14									0.00	0	0
BGR03 On 21/02/2017 Spot Bond				100.00000	0.00000	107.36521			0.00	0	0
Total BGR03 SPOT									0.00	0	0
Total For BGR03									0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	100.76441			0.00	400,000,000	200,000,000
Total BID04 SPOT									0.00	400,000,000	200,000,000
Total For BID04									0.00	400,000,000	200,000,000
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	99.01370			0.00	240,000,000	120,000,000
Total BID05 SPOT									0.00	240,000,000	120,000,000
Total For BID05									0.00	240,000,000	120,000,000
BID06 On 30/06/2019 Spot Bond			9.53000	98.50420	9.53000	98.47915			0.00	0	2,306,800,000
Total BID06 SPOT									0.00	0	2,306,800,000
Total For BID06									0.00	0	2,306,800,000
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
BSR17 On 19/06/2018 Spot Bond				100.00000	0.00000	100.96003			0.00	0	0
Total BSR17 SPOT									0.00	0	0
Total For BSR17									0.00	0	0
BTC146 On 09/01/2017 Spot Bond				100.00000	0.00000	99.74551			0.00	0	0
Total BTC146 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BTC146										0.00	0	0
BTC146 On 11/01/2017 Spot Bond				100.00000	0.00000	99.70349				0.00	0	0
Total BTC147 SPOT										0.00	0	0
Total For BTC147										0.00	0	0
BTC147 On 06/02/2017 Spot Bond				100.00000	0.00000	99.15724				0.00	0	0
Total BTC148 SPOT										0.00	0	0
Total For BTC148										0.00	0	0
BTC148 On 10/02/2017 Spot Bond				100.00000	0.00000	99.07034				0.00	0	0
Total BTC149 SPOT										0.00	0	0
Total For BTC149										0.00	0	0
BTC149 On 10/02/2017 Spot Bond				100.00000	0.00000	97.93842				0.00	0	0
Total BTC151 SPOT										0.00	0	0
Total For BTC151										0.00	0	0
BTC151 On 17/05/2017 Spot Bond				100.00000	0.00000	96.98477				0.00	0	0
Total BTC152 SPOT										0.00	0	0
Total For BTC152										0.00	0	0
BTC152 On 20/02/2017 Spot Bond				100.00000	0.00000	98.85859				0.00	0	0
Total BTC153 SPOT										0.00	0	0
Total For BTC153										0.00	0	0
BTC153 On 28/02/2017 Spot Bond				100.00000	0.00000	98.69196				0.00	0	0
Total BTC154 SPOT										0.00	0	0
Total For BTC154										0.00	0	0
BTC154 On 30/12/2016 Spot Bond				100.00000	0.00000	99.95854				0.00	0	0
Total BTC155 SPOT										0.00	0	0
Total For BTC155										0.00	0	0
BTC155 On 02/03/2017 Spot Bond				100.00000	0.00000	97.83055				0.00	0	0
Total BTC156 SPOT										0.00	0	0
Total For BTC156										0.00	0	0
BTC156 On 06/03/2017 Spot Bond				100.00000	0.00000	98.56660				0.00	0	0
Total BTC157 SPOT										0.00	0	0
Total For BTC157										0.00	0	0
BTC157 On 07/03/2017 Spot Bond				100.00000	0.00000	98.54439				0.00	0	0
Total BTC158 SPOT										0.00	0	0
Total For BTC158										0.00	0	0
BTC158 On 14/03/2017 Spot Bond				100.00000	0.00000	98.39393				0.00	0	0
Total BTC159 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BTC159										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	100.00021				0.00	0	0
Total BWZ18B SPOT										0.00	0	0
Total For BWZ18B										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				100.00000	0.00000	100.00014				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ1 On 17/03/2017 Spot Bond				100.00000	0.00000	100.22267				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	100.94271				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BWZJ1 On 10/11/2019 Spot Bond				100.00000	0.00000	101.24990				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	101.28239				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	9.73370	100.00000	9.70331				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	9.73370	100.00000	9.70331				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	9.75883	100.00000	9.72836				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	9.75883	100.00000	9.72836				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	33.50970	100.00000	33.42852				0.00	0	0
Total BYA49U SPOT										0.00	0	0
Total For BYA49U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	17.40564	100.00000	17.32909				0.00	0	0
Total BYB10U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BYB10U										0.00	0	0
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	102.33881				0.00	0	0
Total CBL09 SPOT										0.00	0	0
Total For CBL09										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			15.68000	97.26968	15.68000	97.22913				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	103.24472				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			13.48000	101.25925	13.48000	101.22335				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			8.87500	101.27257	8.87500	101.24876				0.00	0	0
Total CBL16 SPOT										0.00	0	0
Total For CBL16										0.00	0	0
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	98.90715				0.00	0	0
Total CBL17 SPOT										0.00	0	0
Total For CBL17										0.00	0	0
CBL18 On 23/08/2019 Spot Bond			13.48000	98.55798	13.48000	98.52304				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	98.32373				0.00	0	200,000,000
Total CBL20 SPOT										0.00	0	200,000,000
Total For CBL20										0.00	0	200,000,000
CBL22 On 06/05/2020 Spot Bond			10.45500	95.80906	10.45500	95.78209				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	101.08760				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	101.53970				0.00	0	0
Total CBL24 SPOT										0.00	0	0
Total For CBL24										0.00	0	0
CBL25 On 06/05/2019 Spot Bond				100.00000	0.00000	101.34868				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			10.75500	102.80544	10.75500	102.77569				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			10.89500	107.84781	10.89500	107.81638				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			10.92000	104.01256	10.92000	103.98218				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			10.97000	104.21197	10.97000	104.18123				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	103.31057				0.00	0	0
Total CGR14 SPOT										0.00	0	0
Total For CGR14										0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	104.08990	10.00000	104.06270				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	102.23265				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	100.16595				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	101.97873				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	37.44426	100.00000	37.35355				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	41.53938	100.00000	41.43652				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	32.71420	100.00000	32.63495				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	102.50945				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CGR22 On 08/02/2017 Spot Bond				100.00000	0.00000	101.22709				0.00	0	0
Total CGR22 SPOT										0.00	0	0
Total For CGR22										0.00	0	0
CGR23 On 08/02/2019 Spot Bond				100.00000	0.00000	101.56555				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	101.70036				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR25 On 27/06/2019 Spot Bond				100.00000	0.00000	100.00034				0.00	0	0
Total CGR25 SPOT										0.00	0	0
Total For CGR25										0.00	0	0
CGR26 On 27/06/2017 Spot Bond				100.00000	0.00000	100.00013				0.00	0	0
Total CGR26 SPOT										0.00	0	0
Total For CGR26										0.00	0	0
CGR27 On 25/11/2019 Spot Bond				100.00000	0.00000	101.03271				0.00	0	0
Total CGR27 SPOT										0.00	0	0
Total For CGR27										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	99.84357				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	99.83768				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	99.83152				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CIG06 On 28/08/2018 Spot Bond				100.00000	0.00000	100.85925				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	100.91963				0.00	0	0
Total CIG07 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CIG07										0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	23.90365	100.00000	23.82736				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	101.65770				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	101.70008				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	101.76778				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	99.91963	10.11000	99.89286				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	133.01941	3.14000	135.29677				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN198 On 13/09/2021 Spot Bond			3.33000	139.86004	3.33000	133.49447				0.00	0	0
Total CLN198 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN198										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	104.09000	10.00000	104.06300				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	104.09000	10.00000	104.06300				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN23 On 14/02/2017 Spot Bond				100.00000	0.00000	101.08099				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										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 24/02/2017 Spot Bond				100.00000	0.00000	100.87747				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN24 On 24/02/2019 Spot Bond			13.50000	95.65148	13.50000	95.61753				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	103.20387	9.35000	103.17824				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN24 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN25 On 26/03/2017 Spot Bond				100.00000	0.00000	100.10760				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	100.06223				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	100.11955				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	100.11955				0.00	0	0
Total CLN259 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN259										0.00	0	0
CLN26 On 26/03/2017 Spot Bond				100.00000	0.00000	100.11955				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN26 On 26/03/2017 Spot Bond				100.00000	0.00000	100.05030				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			9.91000	101.96554	9.91000	101.93829				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	101.63450				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	101.03201				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	100.28490				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	100.20072				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	100.27104				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	100.89032				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	100.94244				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	100.32145				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	100.72983				0.00	0	0
Total CLN280 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN280										0.00	0	0
CLN280 On 10/08/2017 Spot Bond				100.00000	0.00000	101.31912				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN288 On 30/08/2017 Spot Bond				100.00000	0.00000	100.84908				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	100.04791				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	100.00042				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	100.64470				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	104.09000	10.00000	104.06300				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	99.80806				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	100.00040				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	99.92041				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	100.22575				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	99.91339				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	100.06877				0.00	0	0
Total CLN298 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN298										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	99.94708				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN300 On 20/12/2017 Spot Bond				100.00000	0.00000	161.11400				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	100.68435				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	160.93244				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	160.52385				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN305 On 20/12/2017 Spot Bond				100.00000	0.00000	160.92306				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN310 On 14/11/2022 Spot Bond				100.00000	0.00000	101.22615				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			11.57500	92.65621	11.57500	92.62742				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			12.09500	94.04117	12.09500	94.01068				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN316 On 30/06/2017 Spot Bond				100.00000	0.00000	99.94921				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN317 On 20/03/2023 Spot Bond				100.00000	0.00000	100.22893				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond				100.00000	0.00000	101.20236				0.00	0	0
Total CLN318 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN318										0.00	0	0
CLN318 On 24/07/2017 Spot Bond				100.00000	0.00000	101.67828				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN320 On 30/04/2018 Spot Bond				100.00000	0.00000	101.62600				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	105.77891	8.80500	101.39015				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	101.69243				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	100.21296				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	100.21618				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	100.22843				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	100.21789				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	100.23504				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	99.94921				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN337 On 20/09/2018 Spot Bond				100.00000	0.00000	140.19080				0.00	0	0
Total CLN337 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN337										0.00	0	0
CLN337 On 28/07/2017 Spot Bond				100.00000	0.00000	101.60799				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN340 On 20/12/2018 Spot Bond				100.00000	0.00000	100.25995				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN341 On 30/06/2017 Spot Bond				100.00000	0.00000	99.94894				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN342 On 20/12/2023 Spot Bond				100.00000	0.00000	100.24331				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond				100.00000	0.00000	100.19423				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN345 On 20/12/2023 Spot Bond				100.00000	0.00000	100.22239				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN346 On 28/07/2017 Spot Bond				100.00000	0.00000	101.59472				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN347 On 30/06/2017 Spot Bond				100.00000	0.00000	99.95027				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN350 On 28/10/2018 Spot Bond				100.00000	0.00000	101.50997				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN351 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
CLN354 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN355 On 30/04/2018 Spot Bond				100.00000	0.00000	101.51570				0.00	0	0
Total CLN358 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				100.00000	0.00000	101.66943				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN360 On 20/03/2019 Spot Bond				100.00000	0.00000	100.18957				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			10.75500	101.86841	10.75500	101.83894				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	100.20391				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	101.54174				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			12.89500	103.92735	12.89500	103.89148				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	101.59694				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			12.92500	104.08585	12.92500	104.05043				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	109.17144	10.02000	109.14243				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	101.59694				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	101.70432				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	81.93177				0.00	0	0
Total CLN371 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				100.00000	0.00000	100.20120				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	100.20484				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	100.20501				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	99.94724				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			10.15500	101.77316	10.15500	101.74531				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	99.95148				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	100.22325				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	100.77261	10.98000	100.74286				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	103.00224	11.00000	102.97177				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	100.22601				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	101.58963				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			12.68500	100.13647	12.68500	100.10246				0.00	0	0
Total CLN384 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				100.00000	0.00000	100.24487				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				100.00000	0.00000	100.20471				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	101.79831				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	100.21673				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	100.19648				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	100.20591				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	100.64417				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	100.22107				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	100.83033				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	101.16429				0.00	0	0
Total CLN398 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN398									0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	101.15834			0.00	0	0
Total CLN399 SPOT									0.00	0	0
Total For CLN399									0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.00000	0.00000	100.20580			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	100.22817			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	99.95240			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	99.95240			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	101.16154			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	92.16443			0.00	0	0
Total CLN406 SPOT									0.00	0	0
Total For CLN406									0.00	0	0
CLN407 On 20/06/2020 Spot Bond				100.00000	0.00000	100.20686			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	102.12173			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	100.22608			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	100.22714			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	102.13139			0.00	0	0
Total CLN412 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond				100.00000	0.00000	100.22395				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				100.00000	0.00000	100.26434				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	100.23459				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	102.25697				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 20/09/2020 Spot Bond			4.00000	101.10007	4.00000	107.85617				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	100.13809				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	100.24527				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	45.89952	7.01000	46.42641				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	100.24740				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	102.21546				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	100.32469				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	100.30041				0.00	0	0
Total CLN423 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN423										0.00	0	0
CLN423 On 20/12/2020 Spot Bond				100.00000	0.00000	100.32469				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond				100.00000	0.00000	103.48333				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	100.29300				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	100.23281				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN427 On 15/11/2020 Spot Bond				100.00000	0.00000	101.17729				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	100.28983				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	109.42092				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	100.32539				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	100.34682				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	100.35944				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	110.18368				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	99.95347				0.00	0	0
Total CLN435 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN435										0.00	0	0
CLN435 On 20/12/2020 Spot Bond				100.00000	0.00000	100.22504				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond				100.00000	0.00000	102.61596				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 22/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN438 SPOT										0.00	0	0
Total For CLN438										0.00	0	0
CLN438 On 03/02/2021 Spot Bond				100.00000	0.00000	101.49745				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN439 On 20/03/2021 Spot Bond				100.00000	0.00000	111.06753				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN440 On 20/03/2021 Spot Bond				100.00000	0.00000	100.39475				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN441 On 07/06/2017 Spot Bond				100.00000	0.00000	100.16501				0.00	0	0
Total CLN442 SPOT										0.00	0	0
Total For CLN442										0.00	0	0
CLN442 On 23/05/2021 Spot Bond				100.00000	0.00000	100.98349				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			10.82500	102.85763	10.82500	102.82768				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	99.82025				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	100.11444				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	99.92456				0.00	0	0
Total CLN448 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN448										0.00	0	0
CLN448 On 20/09/2017 Spot Bond				100.00000	0.00000	100.15356				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	100.15866				0.00	0	0
Total CLN450 SPOT										0.00	0	0
Total For CLN450										0.00	0	0
CLN450 On 20/06/2017 Spot Bond				100.00000	0.00000	100.15144				0.00	0	0
Total CLN451 SPOT										0.00	0	0
Total For CLN451										0.00	0	0
CLN451 On 31/01/2022 Spot Bond			4.03000	134.36720	4.03000	134.19443				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN452 On 31/01/2025 Spot Bond			5.90000	97.77359	5.90000	96.52211				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			5.54000	100.26285	5.54000	99.03782				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN454 On 04/05/2021 Spot Bond				100.00000	0.00000	100.94632				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN455 On 20/12/2021 Spot Bond				100.00000	0.00000	100.25225				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN456 On 17/11/2021 Spot Bond				100.00000	0.00000	101.09303				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN457 On 29/11/2021 Spot Bond				100.00000	0.00000	100.78021				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN458 On 20/06/2017 Spot Bond				100.00000	0.00000	100.17200				0.00	0	0
Total CLN459 SPOT										0.00	0	0
Total For CLN459										0.00	0	0
CLN459 On 18/04/2028 Spot Bond				100.00000	0.00000	189.76108				0.00	0	0
Total CLN55 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN55										0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.37500	92.95022	9.37500	92.92683				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			8.99000	37.70989	8.99000	165.70911				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			8.99000	38.22027	8.99000	166.25013				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF07 On 20/06/2017 Spot Bond				100.00000	0.00000	100.20609				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF08 On 10/07/2017 Spot Bond				100.00000	0.00000	102.11061				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF09 On 20/06/2017 Spot Bond				100.00000	0.00000	100.20824				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF10 On 24/07/2017 Spot Bond				100.00000	0.00000	101.67828				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF11 On 20/03/2018 Spot Bond				100.00000	0.00000	100.19238				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				100.00000	0.00000	100.20071				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF13 On 20/06/2019 Spot Bond				100.00000	0.00000	98.57207				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF14 On 20/09/2019 Spot Bond				100.00000	0.00000	100.20065				0.00	0	0
Total CLNF14 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLNF14										0.00	0	0
CLNF1: On 20/06/2020 Spot Bond				100.00000	0.00000	100.20793				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	100.83985				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	101.97546				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			9.31500	100.16783	9.31500	100.14277				0.00	0	980,000,000
Total COJ04 SPOT										0.00	0	980,000,000
Total For COJ04										0.00	0	980,000,000
COJ05 On 05/06/2023 Spot Bond			10.10500	110.54836	10.10500	110.51842				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			10.36500	104.24789	10.36500	104.21880				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			11.17000	101.85560	11.17000	101.82519				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			10.64500	98.19648	10.64500	98.16850				0.00	0	0
Total COJG01 SPOT										0.00	0	0
Total For COJG01										0.00	0	0
COT01 On 03/04/2023 Spot Bond			10.82000	94.51379	10.82000	94.48644				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			11.70000	93.14426	11.70000	93.11517				0.00	0	1,350,000,000
Total COT02 SPOT										0.00	0	1,350,000,000
Total For COT02										0.00	0	1,350,000,000
COT03 On 05/06/2028 Spot Bond			11.72000	86.56850	11.72000	86.54142				0.00	0	0
Total COT03 SPOT										0.00	0	0
Total For COT03										0.00	0	0
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL003 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CPL003										0.00	0	0
CPL01L On 12/12/2019 Spot Bond			100.00000	16.38046	100.00000	16.33989				0.00	0	0
Total CPL01U SPOT										0.00	0	0
Total For CPL01U										0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL021 SPOT										0.00	0	0
Total For CPL021										0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL022 SPOT										0.00	0	0
Total For CPL022										0.00	0	0
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL02L On 12/03/2020 Spot Bond			100.00000	13.45527	100.00000	13.42196				0.00	0	0
Total CPL02U SPOT										0.00	0	0
Total For CPL02U										0.00	0	0
CPL03L On 12/12/2018 Spot Bond			100.00000	28.33114	100.00000	28.26098				0.00	0	0
Total CPL03U SPOT										0.00	0	0
Total For CPL03U										0.00	0	0
CPL05L On 30/10/2018 Spot Bond			100.00000	31.53922	100.00000	31.46282				0.00	0	0
Total CPL05U SPOT										0.00	0	0
Total For CPL05U										0.00	0	0
CPL06L On 30/11/2018 Spot Bond			100.00000	29.34299	100.00000	29.27032				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			12.13000	92.76241	12.13000	92.73273				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
DEN38L On 10/06/2018 Spot Bond			100.00000	39.93371	100.00000	39.83482				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39L On 10/06/2018 Spot Bond			100.00000	34.34857	100.00000	34.26352				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40L On 10/06/2018 Spot Bond			100.00000	40.43268	100.00000	40.33256				0.00	0	0
Total DEN40U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DEN40U										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			8.54000	100.51274	8.54000	100.48952				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	101.71001	6.86000	101.69107				0.00	0	0
Total DENG44/R203 SPOT										0.00	0	0
Total For DENG44/R203										0.00	0	0
DENG5 On 04/02/2017 Spot Bond				100.00000	0.00000	101.25782				0.00	0	0
Total DENG59 SPOT										0.00	0	0
Total For DENG59										0.00	0	0
DENG6 On 27/01/2017 Spot Bond				100.00000	0.00000	103.69178				0.00	0	0
Total DENG61 SPOT										0.00	0	0
Total For DENG61										0.00	0	0
DENG6 On 27/02/2017 Spot Bond				100.00000	0.00000	100.66772				0.00	0	0
Total DENG62 SPOT										0.00	0	0
Total For DENG62										0.00	0	0
DENG6 On 03/03/2017 Spot Bond				100.00000	0.00000	100.54026				0.00	0	0
Total DENG63 SPOT										0.00	0	0
Total For DENG63										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	102.04972				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	67.91471	100.00000	67.75019				0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	67.91471	100.00000	67.75019				0.00	0	0
Total DLTB03/JIBAR SPOT										0.00	0	0
Total For DLTB03/JIBAR										0.00	0	0
DNG60 On 04/08/2017 Spot Bond			100.00000	62.30336	100.00000	62.18001				0.00	0	0
Total DNG60U SPOT										0.00	0	0
Total For DNG60U										0.00	0	0
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	100.25946				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	102.51673				0.00	0	0
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DOL004 On 20/12/2019 Spot Bond				100.00000	0.00000	64.35422				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			9.92500	97.09775	9.92500	97.07191			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			9.79500	102.77275	9.79500	102.74605			0.00	0	100,000,000
Total DV22 SPOT									0.00	0	100,000,000
Total For DV22									0.00	0	100,000,000
DV22/R On 07/02/2020 Spot Bond			100.00000	20.25784	100.00000	20.21325			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			10.31000	101.95326	10.31000	101.92541		371,160,000,000.00		36,000,000	118,000,000
Total DV23 SPOT								371,160,000,000.00		36,000,000	118,000,000
Total For DV23								371,160,000,000.00		36,000,000	118,000,000
DV23/R On 27/02/2023 Spot Bond			100.00000	13.75002	100.00000	13.71975			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	13.75002	100.00000	13.71975			0.00	0	0
Total DV23/R2023 SPOT									0.00	0	0
Total For DV23/R2023									0.00	0	0
DV24 On 18/02/2024 Spot Bond			10.35500	100.17923	10.35500	100.15175			0.00	0	0
Total DV24 SPOT									0.00	0	0
Total For DV24									0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	103.47905	9.69000	103.45245			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	103.47905	9.69000	103.45245			0.00	0	0
Total DV24/R2023 SPOT									0.00	0	0
Total For DV24/R2023									0.00	0	0
DV29 On 18/02/2029 Spot Bond			11.19500	96.44849	11.19500	96.41994			0.00	0	248,000,000
Total DV29 SPOT									0.00	0	248,000,000
Total For DV29									0.00	0	248,000,000
DV29/R On 18/02/2029 Spot Bond			10.10000	103.62525	10.10000	103.59751			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	103.62525	10.10000	103.59751			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVC020 On 24/02/2017 Spot Bond				100.00000	0.00000	100.79025			0.00	0	0
Total DVC020 SPOT									0.00	0	0
Total For DVC020									0.00	0	0
DVC02 On 24/02/2017 Spot Bond				100.00000	0.00000	107.11616			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVC021 SPOT										0.00	0	0
Total For DVC021										0.00	0	0
DVC02: On 16/03/2017 Spot Bond				100.00000	0.00000	100.20200				0.00	0	0
Total DVC023 SPOT										0.00	0	0
Total For DVC023										0.00	0	0
DVC02: On 16/03/2017 Spot Bond				100.00000	0.00000	106.77363				0.00	0	0
Total DVC024 SPOT										0.00	0	0
Total For DVC024										0.00	0	0
DVC25 On 29/08/2017 Spot Bond				100.00000	0.00000	100.65092				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	100.67471				0.00	0	0
Total DVC26 SPOT										0.00	0	0
Total For DVC26										0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	100.16810				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	99.71976				0.00	0	0
Total DVF18 SPOT										0.00	0	0
Total For DVF18										0.00	0	0
DVF19 On 31/05/2019 Spot Bond				100.00000	0.00000	101.03540				0.00	0	0
Total DVF19 SPOT										0.00	0	0
Total For DVF19										0.00	0	0
DVF20 On 29/11/2019 Spot Bond				100.00000	0.00000	100.70994				0.00	0	0
Total DVF20 SPOT										0.00	0	0
Total For DVF20										0.00	0	0
DVF21 On 29/11/2021 Spot Bond				100.00000	0.00000	100.73489				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			8.92500	119.28191	8.92500	119.25361				0.00	0	0
Total E170 SPOT										0.00	0	0
Total For E170										0.00	0	0
E170/R On 01/08/2020 Spot Bond			100.00000	23.48546	100.00000	23.43376				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			9.79500	102.40667	9.79500	102.37962				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ECN20 SPOT										0.00	0	0
Total For ECN20										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			9.95500	102.00862	9.95500	101.98123				0.00	0	0
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			10.28500	101.20701	10.28500	101.17898				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			3.25000	104.55258	3.25000	104.53779				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	102.15516				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	101.74174				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	19.18958	100.00000	19.14309				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			2.85000	101.86587	2.85000	101.85271				0.00	0	0
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	111.99706	2.25000	111.98440				0.00	0	0
Total EL037/I2038 SPOT										0.00	0	0
Total For EL037/I2038										0.00	0	0
EL28 On 02/05/2028 Spot Bond			2.79000	126.90246	2.79000	126.88610				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	114.25042	2.77000	114.23575				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			2.77000	114.56204	2.77000	114.54747				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			2.80000	105.44873	2.80000	105.43515				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			2.84000	102.39974	2.84000	102.38653				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	111.99706	2.25000	111.98440				0.00	0	0
Total EL36/I2038 SPOT										0.00	0	0
Total For EL36/I2038										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			10.28500	105.20782	10.28500	105.17915				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			10.03500	105.49744	10.03500	105.46891				0.00	0	8,300,000
Total EMM02 SPOT										0.00	0	8,300,000
Total For EMM02										0.00	0	8,300,000
EMM03 On 04/05/2024 Spot Bond			10.77000	97.90675	10.77000	97.87838				0.00	0	9,200,000
Total EMM03 SPOT										0.00	0	9,200,000
Total For EMM03										0.00	0	9,200,000
EMM04 On 16/05/2028 Spot Bond			10.98000	89.36825	10.98000	93.86600				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			11.24500	98.32295	11.24500	99.46881				0.00	0	2,710,178,250
Total EMM05 SPOT										0.00	0	2,710,178,250
Total For EMM05										0.00	0	2,710,178,250
EMM06 On 23/06/2025 Spot Bond			10.87000	96.78458	10.87000	98.10042				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	100.74605				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	101.27243				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF004 On 19/08/2018 Spot Bond				100.00000	0.00000	100.90865				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF006 On 02/09/2020 Spot Bond				100.00000	0.00000	100.65097				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF007 On 12/09/2019 Spot Bond				100.00000	0.00000	100.40524				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF008 On 30/03/2018 Spot Bond				100.00000	0.00000	99.95538				0.00	0	0
Total EPF009 SPOT										0.00	0	0
Total For EPF009										0.00	0	0
EPF009 On 07/11/2019 Spot Bond				100.00000	0.00000	101.29017				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF010 On 01/09/2018 Spot Bond			100.00000	22.47914	100.00000	22.42347				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF01U On 01/09/2019 Spot Bond			100.00000	9.20746	100.00000	9.18466				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPF02U On 22/02/2017 Spot Bond				100.00000	0.00000	100.91675				0.00	0	0
Total EPFC24 SPOT										0.00	0	0
Total For EPFC24										0.00	0	0
EPFC24 On 06/03/2017 Spot Bond				100.00000	0.00000	102.93979				0.00	0	0
Total EPFC26 SPOT										0.00	0	0
Total For EPFC26										0.00	0	0
EPFC26 On 06/09/2017 Spot Bond				100.00000	0.00000	100.52405				0.00	0	0
Total EPFC27 SPOT										0.00	0	0
Total For EPFC27										0.00	0	0
EPFC27 On 04/05/2017 Spot Bond				100.00000	0.00000	101.18902				0.00	0	0
Total EPFC28 SPOT										0.00	0	0
Total For EPFC28										0.00	0	0
EPFC28 On 06/11/2017 Spot Bond				100.00000	0.00000	101.27251				0.00	0	0

Contract 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
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	101.74970				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	95.49181	100.00000	95.25066				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	97.36655				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			12.98000	96.94712	12.98000	96.91363				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08 On 04/10/2018 Spot Bond				100.00000	0.00000	98.07881				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	32.54986	100.00000	32.47102				0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	32.64077	100.00000	32.56169				0.00	0	0
Total EQS08A/JIBAR SPOT										0.00	0	0
Total For EQS08A/JIBAR										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	101.04869				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	101.05613				0.00	0	0
Total ERS3B5 SPOT										0.00	0	0
Total For ERS3B5										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	101.10407				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0

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	101.16537			0.00	0	0
Total ERS3C5 SPOT									0.00	0	0
Total For ERS3C5									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS12 SPOT									0.00	0	0
Total For ERS12									0.00	0	0
ERSA1: On 25/11/2020 Spot Bond			10.00000	104.09000	10.00000	104.06300			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	101.01008			0.00	220,000,000	110,000,000
Total ERS15 SPOT									0.00	220,000,000	110,000,000
Total For ERS15									0.00	220,000,000	110,000,000
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	100.99784			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	100.97122			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	101.01005			0.00	0	0
Total ERS20 SPOT									0.00	0	0
Total For ERS20									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	101.04766			0.00	0	0
Total ERS21 SPOT									0.00	0	0
Total For ERS21									0.00	0	0
ERSA2: On 17/11/2025 Spot Bond				100.00000	0.00000	101.01234			0.00	0	0
Total ERS22 SPOT									0.00	0	0
Total For ERS22									0.00	0	0

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	101.03761			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			8.67000	102.45842	8.67000	102.43453			3,620,592,000.00	417,600	41,370,667,800
Total ES18 SPOT									3,620,592,000.00	417,600	41,370,667,800
Total For ES18									3,620,592,000.00	417,600	41,370,667,800
ES18/R On 20/04/2018 Spot Bond			9.25000	101.75414	9.25000	101.72887			0.00	0	0
Total ES18/R204 SPOT									0.00	0	0
Total For ES18/R204									0.00	0	0
ES23 On 25/01/2023 Spot Bond			9.49500	106.54257	9.49500	106.51571			56,385,108,000.00	5,938,400	2,410,467,400
Total ES23 SPOT									56,385,108,000.00	5,938,400	2,410,467,400
Total For ES23									56,385,108,000.00	5,938,400	2,410,467,400
ES23/R On 25/01/2023 Spot Bond			10.00000	104.25094	10.00000	104.22330			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			9.94000	89.41247	9.94000	89.38865			40,843,460,000.00	4,109,000	12,706,569,200
Total ES26 SPOT									40,843,460,000.00	4,109,000	12,706,569,200
Total For ES26									40,843,460,000.00	4,109,000	12,706,569,200
ES26/R On 02/04/2026 Spot Bond			7.85000	101.87894	7.85000	101.85739			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			10.55500	78.39747	10.55500	78.37520			53,030,431,000.00	5,024,200	56,915,032,400
Total ES33 SPOT									53,030,431,000.00	5,024,200	56,915,032,400
Total For ES33									53,030,431,000.00	5,024,200	56,915,032,400
ES33/R On 15/09/2033 Spot Bond			7.50000	102.15858	7.50000	102.13781			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			10.68500	82.50873	10.68500	82.48514			23,199,272,000.00	2,171,200	32,553,471,300
Total ES42 SPOT									23,199,272,000.00	2,171,200	32,553,471,300
Total For ES42									23,199,272,000.00	2,171,200	32,553,471,300
ES42/R On 25/04/2042 Spot Bond			8.50000	101.49759	8.50000	101.47438			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	101.06554			0.00	3,760,207,400	1,880,103,700
Total EXX01 SPOT									0.00	3,760,207,400	1,880,103,700
Total For EXX01									0.00	3,760,207,400	1,880,103,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	98.96817				0.00	0	0
Total EXX02 SPOT										0.00	0	0
Total For EXX02										0.00	0	0
FIF01U On 01/11/2018 Spot Bond			100.00000	31.66004	100.00000	31.56120				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	31.74714	100.00000	31.64802				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	31.85801	100.00000	31.75855				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	31.96886	100.00000	31.86906				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	100.93210				0.00	0	0
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFB05 On 28/02/2017 Spot Bond				100.00000	0.00000	100.75801				0.00	0	0
Total FIFB05 SPOT										0.00	0	0
Total For FIFB05										0.00	0	0
FIFB06 On 25/08/2017 Spot Bond				100.00000	0.00000	100.86491				0.00	0	0
Total FIFB06 SPOT										0.00	0	0
Total For FIFB06										0.00	0	0
FIFB07 On 27/11/2017 Spot Bond				100.00000	0.00000	100.75070				0.00	0	0
Total FIFB07 SPOT										0.00	0	0
Total For FIFB07										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond				100.00000	0.00000	100.71557				0.00	0	0
Total FIFB08 SPOT										0.00	0	0
Total For FIFB08										0.00	0	0
FIFB09 On 27/06/2019 Spot Bond				100.00000	0.00000	100.00014				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	100.40739				0.00	0	150,000,000
Total FIFB10 SPOT										0.00	0	150,000,000
Total For FIFB10										0.00	0	150,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFC31 On 09/02/2017 Spot Bond				100.00000	0.00000	103.16001			0.00	0	0
Total FIFC31 SPOT									0.00	0	0
Total For FIFC31									0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	0.26577	100.00000	0.26513			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	0.26577	100.00000	0.26513			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	11.99025	100.00000	11.96121			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	11.67525	100.00000	11.64697			0.00	0	0
Total FR003U SPOT									0.00	0	0
Total For FR003U									0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FR2A4A SPOT									0.00	0	0
Total For FR2A4A									0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FR2A4B SPOT									0.00	0	0
Total For FR2A4B									0.00	0	0
FR2A4C On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FR2A4C SPOT									0.00	0	0
Total For FR2A4C									0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FR2A4D SPOT									0.00	0	0
Total For FR2A4D									0.00	0	0
FRB05 On 21/12/2018 Spot Bond			10.09000	97.39439	10.09000	97.36806			0.00	0	360,000,000
Total FRB05 SPOT									0.00	0	360,000,000
Total For FRB05									0.00	0	360,000,000
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	100.36055			0.00	0	0
Total FRB09 SPOT									0.00	0	0
Total For FRB09									0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	101.65268			0.00	0	0
Total FRB10 SPOT									0.00	0	0
Total For FRB10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	101.26466			0.00	80,000,000	40,000,000
Total FRB11 SPOT									0.00	80,000,000	40,000,000
Total For FRB11									0.00	80,000,000	40,000,000
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	100.58603			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	96.52472			0.00	0	0
Total FRB13 SPOT									0.00	0	0
Total For FRB13									0.00	0	0
FRB14 On 02/06/2026 Spot Bond			11.35500	93.00485	11.35500	96.08147			0.00	0	13,200,000
Total FRB14 SPOT									0.00	0	13,200,000
Total For FRB14									0.00	0	13,200,000
FRB15 On 06/03/2025 Spot Bond				100.00000	0.00000	101.19351			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	102.21410			0.00	0	0
Total FRB16 SPOT									0.00	0	0
Total For FRB16									0.00	0	0
FRB17 On 08/01/2027 Spot Bond				100.00000	0.00000	102.39026			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	13.31007	100.00000	13.27782			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	102.70861			0.00	0	0
Total FRB18 SPOT									0.00	0	0
Total For FRB18									0.00	0	0
FRB19 On 14/04/2021 Spot Bond			12.05500	103.48359	12.05500	103.45031			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	103.94038			0.00	0	0
Total FRB20 SPOT									0.00	0	0
Total For FRB20									0.00	0	0
FRB21 On 24/11/2021 Spot Bond				100.00000	0.00000	101.05140			0.00	0	0
Total FRB21 SPOT									0.00	0	0
Total For FRB21									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB22 On 08/12/2022 Spot Bond				100.00000	0.00000	100.62106			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			10.78000	102.37955	10.78000	102.35003			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	100.05732			0.00	0	0
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			3.11000	137.09119	3.11000	140.20724			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			3.43000	113.01707	3.43000	271.11267			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			3.50000	108.13397	3.50000	114.92873			0.00	0	0
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			3.73000	90.33267	3.73000	157.89459			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			3.81000	95.74362	3.81000	194.47879			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			3.92000	91.59202	3.92000	91.16800			0.00	0	0
Total FRBI46 SPOT									0.00	0	0
Total For FRBI46									0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			7.11400	76.38119	7.11400	75.89763			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			9.20200	50.19370	9.20200	49.31586			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			9.45000	48.78825	9.45000	47.87324			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC04 On 15/03/2017 Spot Bond			100.00000	82.76644	100.00000	82.57919				0.00	0	0
Total FRC04U SPOT										0.00	0	0
Total For FRC04U										0.00	0	0
FRC05 On 13/10/2018 Spot Bond			100.00000	33.76527	100.00000	33.65985				0.00	0	0
Total FRC05U SPOT										0.00	0	0
Total For FRC05U										0.00	0	0
FRC06 On 31/12/2017 Spot Bond			100.00000	46.40220	100.00000	46.28979				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	100.73769				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	100.23719				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	100.20931				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC113 On 20/06/2017 Spot Bond				100.00000	0.00000	100.22691				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	100.17993	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	100.17993	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

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 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC121 SPOT									0.00	0	0
Total For FRC121									0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC122 SPOT									0.00	0	0
Total For FRC122									0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC123 SPOT									0.00	0	0
Total For FRC123									0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.22326			0.00	0	0
Total FRC124 SPOT									0.00	0	0
Total For FRC124									0.00	0	0
FRC12: On 20/09/2017 Spot Bond			6.00000	100.14491	6.00000	100.00000			0.00	0	0
Total FRC125 SPOT									0.00	0	0
Total For FRC125									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC126 SPOT									0.00	0	0
Total For FRC126									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC127 SPOT									0.00	0	0
Total For FRC127									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC128 SPOT									0.00	0	0
Total For FRC128									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC129 SPOT									0.00	0	0
Total For FRC129									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC130 SPOT									0.00	0	0
Total For FRC130									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC131 SPOT									0.00	0	0
Total For FRC131									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC132 SPOT									0.00	0	0
Total For FRC132									0.00	0	0

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 FRC133 SPOT									0.00	0	0
Total For FRC133									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.28287			0.00	0	0
Total FRC134 SPOT									0.00	0	0
Total For FRC134									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC135 SPOT									0.00	0	0
Total For FRC135									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC136 SPOT									0.00	0	0
Total For FRC136									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC137 SPOT									0.00	0	0
Total For FRC137									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC138 SPOT									0.00	0	0
Total For FRC138									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC139 SPOT									0.00	0	0
Total For FRC139									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC140 SPOT									0.00	0	0
Total For FRC140									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC141 SPOT									0.00	0	0
Total For FRC141									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC142 SPOT									0.00	0	0
Total For FRC142									0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	56.60997	100.09221	56.46968			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	100.20536			0.00	0	0
Total FRC144 SPOT									0.00	0	0
Total For FRC144									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	107.58451				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	100.22250				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	96.83597	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	100.22468				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	100.20775				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	100.21354				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.27018				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	100.21032				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16: On 14/12/2018 Spot Bond			13.22500	80.06971	13.22500	80.04078				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	100.20013				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	100.20035				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	100.27803				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC168 On 20/06/2018 Spot Bond				100.00000	0.00000	100.15356				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC169 On 31/01/2025 Spot Bond			3.99500	107.18363	3.99500	110.87274				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC170 On 20/06/2018 Spot Bond				100.00000	0.00000	100.21575				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC171 On 20/06/2018 Spot Bond				100.00000	0.00000	100.21575				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC172 On 21/02/2018 Spot Bond				100.00000	0.00000	101.01195				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC173 On 30/06/2017 Spot Bond				100.00000	0.00000	99.94921				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC174 On 20/06/2018 Spot Bond				100.00000	0.00000	100.21575				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC176 On 20/09/2018 Spot Bond				100.00000	0.00000	100.20494				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC177 On 20/09/2018 Spot Bond				100.00000	0.00000	100.20086				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC178 On 06/08/2023 Spot Bond				100.00000	0.00000	101.52793				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC179 On 20/09/2020 Spot Bond				100.00000	0.00000	100.22970				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC181 On 06/08/2023 Spot Bond				100.00000	0.00000	106.45357				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC18: On 26/01/2021 Spot Bond				100.00000	0.00000	101.80858				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	100.25952				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	100.25931				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	100.21368				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	100.21368				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 02/04/2017 Spot Bond				100.00000	0.00000	102.09269				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	102.19163				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	104.09000	10.00000	104.06300				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	100.22363				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	101.85745				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	101.85745				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC20: On 06/05/2017 Spot Bond				100.00000	0.00000	101.34847			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	101.24861	8.75000	101.06406			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	100.21016			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	11.14882	100.00000	11.12122			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	10.35264	100.00000	10.32701			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	98.84007			0.00	0	0
Total FRC209 SPOT									0.00	0	0
Total For FRC209									0.00	0	0
FRC21: On 20/12/2019 Spot Bond			100.00000	17.47674	100.00000	17.43346			0.00	0	0
FRC21: On 20/12/2019 Spot Bond				100.00000	0.00000	100.21997			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	64.48002	100.00000	64.32381			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	101.31372			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	12.28399	100.00000	12.25357			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	63.00287	100.00000	62.85024			0.00	0	0
Total FRC214 SPOT									0.00	0	0
Total For FRC214									0.00	0	0
FRC21: On 07/11/2019 Spot Bond				100.00000	0.00000	101.31368			0.00	0	0
Total FRC215 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC215										0.00	0	0
FRC215 On 07/11/2017 Spot Bond			100.00000	62.77867	100.00000	62.62658				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC216 On 07/11/2017 Spot Bond				100.00000	0.00000	101.31092				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC217 On 07/11/2017 Spot Bond				100.00000	0.00000	101.25420				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC218 On 04/11/2019 Spot Bond				100.00000	0.00000	101.39718				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC219 On 04/11/2017 Spot Bond				100.00000	0.00000	101.32378				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC220 On 31/01/2022 Spot Bond			3.44000	138.09128	3.44000	138.07126				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC221 On 20/05/2020 Spot Bond				100.00000	0.00000	100.96268				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC225 On 30/03/2017 Spot Bond				100.00000	0.00000	99.94537				0.00	0	0
Total FRC229 SPOT										0.00	0	0
Total For FRC229										0.00	0	0
FRC229 On 20/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC230 SPOT										0.00	0	0
Total For FRC230										0.00	0	0
FRC230 On 25/06/2018 Spot Bond				100.00000	0.00000	100.00028				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC231 On 31/01/2022 Spot Bond			4.30000	132.70185	4.30000	132.67955				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC233 On 20/12/2020 Spot Bond				100.00000	0.00000	100.31034				0.00	0	0
Total FRC234 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	104.59225				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	112.91578				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	105.23108				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	114.01050				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	113.57662				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC24: On 08/02/2020 Spot Bond				100.00000	0.00000	104.30351				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	103.87884				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	103.82122				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	106.00440				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	103.78331				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	103.04331				0.00	0	0
Total FRC246 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC246										0.00	0	0
FRC24 On 08/02/2020 Spot Bond				100.00000	0.00000	104.61775				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	92.27594				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	111.43719				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	91.30661				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	100.43161				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	101.60965				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			3.97000	111.10777	3.97000	134.71909				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			4.02000	104.03272	4.02000	134.40775				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			4.00000	102.23522	4.00000	134.53218				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRC72 On 31/01/2017 Spot Bond			5.86000	101.11926	5.86000	142.29865				0.00	0	0
Total FRC72 SPOT										0.00	0	0
Total For FRC72										0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	101.77873				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	100.21865				0.00	0	0
Total FRC94A SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC94A										0.00	0	0
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	100.21844				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	101.89317				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	26.98762	100.00000	26.92079				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	81.98114	100.00000	81.79814				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	15.23434	100.00000	15.19743				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	11.95362	100.00000	11.86077				0.00	0	0
Total FRD15U SPOT										0.00	0	0
Total For FRD15U										0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	102.31769				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	101.55249				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	102.06934				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	99.05105				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	99.20713				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	101.05104				0.00	0	0
Total FRJ25 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRJ25										0.00	0	0
FRS011 On 13/05/2021 Spot Bond			100.00000	4.81941	100.00000	4.81014				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS021 On 13/05/2021 Spot Bond			100.00000	4.81941	100.00000	4.81014				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS101 On 15/01/2024 Spot Bond			2.32800	85.03043	2.32800	111.80202				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS101 On 31/01/2038 Spot Bond			2.75000	109.13075	2.75000	118.27763				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS102 On 21/01/2017 Spot Bond				100.00000	0.00000	101.60272				0.00	0	0
Total FRS102 SPOT										0.00	0	0
Total For FRS102										0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	101.88325	10.38000	101.64113				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS104 On 23/01/2024 Spot Bond			10.38000	101.88325	10.38000	101.64113				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS105 On 31/01/2038 Spot Bond			2.89000	106.50406	2.89000	115.61450				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS106 On 07/12/2033 Spot Bond			2.95000	217.04334	2.95000	217.01445				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			2.86000	116.19409	2.86000	116.17904				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS111 On 07/12/2033 Spot Bond			2.98000	216.20536	2.98000	216.17643				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond				100.00000	0.00000	101.75216				0.00	0	0
Total FRS113 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS113										0.00	0	0
FRS113 On 31/01/2025 Spot Bond			3.25000	117.05715	3.25000	117.04075				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/03/2038 Spot Bond			3.05500	112.58316	3.05500	112.56798				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			3.05500	112.58316	3.05500	112.56798				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS119 On 07/12/2033 Spot Bond			3.10000	117.94961	3.10000	212.86331				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			3.15000	211.53037	3.15000	211.50107				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS121 On 31/01/2025 Spot Bond			2.78000	106.06078	2.78000	106.04727				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS122 On 07/12/2033 Spot Bond			3.18000	166.31266	3.18000	210.68882				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS123 On 31/01/2038 Spot Bond			3.96500	97.00310	3.96500	97.41472				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS124 On 31/03/2028 Spot Bond			3.47000	102.82691	3.47000	161.84510				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS126 On 31/01/2038 Spot Bond			3.78000	87.55348	3.78000	100.28287				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS127 On 31/03/2028 Spot Bond			3.46000	102.95240	3.46000	161.99932				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 11/02/2017 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FRS130 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS130										0.00	0	0
FRS13: On 31/03/2028 Spot Bond			3.52000	161.10049	3.52000	161.07660				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			3.69000	198.52747	3.69000	197.44541				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	89.01418				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS13: On 31/01/2038 Spot Bond			3.71000	88.22138	3.71000	101.39511				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS13: On 31/01/2038 Spot Bond			3.96500	84.70715	3.96500	97.41472				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS13: On 31/01/2038 Spot Bond			3.49000	105.00584	3.49000	104.99048				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS13: On 31/03/2028 Spot Bond			3.33000	164.04303	3.33000	164.01955				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS13: On 07/12/2033 Spot Bond			3.46000	203.31796	3.46000	203.28810				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS14: On 31/03/2028 Spot Bond			3.46000	162.02309	3.46000	161.99932				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS14: On 31/03/2028 Spot Bond			3.46000	162.02309	3.46000	161.99932				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS14: On 21/05/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS144 SPOT										0.00	0	0
Total For FRS144										0.00	0	0
FRS14: On 31/03/2028 Spot Bond			3.75000	95.09118	3.75000	157.59533				0.00	0	0
Total FRS145 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS145										0.00	0	0
FRS145 On 31/01/2025 Spot Bond			3.55000	114.52847	3.55000	114.51150				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			3.14000	140.03069	3.14000	140.01149				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	113.48600				0.00	0	0
Total FRS148 SPOT										0.00	0	0
Total For FRS148										0.00	0	0
FRS148 On 31/03/2028 Spot Bond			3.81000	156.72601	3.81000	156.70154				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			3.85000	156.13348	3.85000	156.10894				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	114.77854	3.52000	114.76164				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			3.82000	156.57764	3.82000	156.55315				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			3.86000	155.98576	3.86000	155.96119				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	101.13221				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	100.19995				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	101.91616				0.00	0	0
Total FRS156 SPOT										0.00	0	0
Total For FRS156										0.00	0	0
FRS156 On 07/12/2023 Spot Bond			2.74000	117.66525	2.74000	282.26829				0.00	0	0
Total FRS36 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.63000	118.42705	2.63000	284.09661				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			3.35000	113.54467	3.35000	272.37891				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			3.10000	99.49055	3.10000	140.27257				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	101.55113				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			2.63000	143.40048	2.63000	143.38278				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	101.36771				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			2.73000	114.68649	2.73000	114.67205				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	87.00524	104.97509	86.79038				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	85.80682	101.07593	85.60735				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	83.92593	100.44759	83.73272				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	84.39413	100.76967	84.20112				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS79										0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.47000	121.18562	2.47000	121.17111				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	95.69299	2.71000	121.75389				0.00	0	0
Total FRS85 SPOT										0.00	0	0
Total For FRS85										0.00	0	0
FRS86 On 23/04/2018 Spot Bond				100.00000	0.00000	99.47317				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	95.48291	2.74000	121.48650				0.00	0	0
Total FRS87 SPOT										0.00	0	0
Total For FRS87										0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	100.82688				0.00	0	0
Total FRS88 SPOT										0.00	0	0
Total For FRS88										0.00	0	0
FRS90 On 07/12/2023 Spot Bond			2.83000	117.04628	2.83000	280.78275				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	101.24076				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	100.76291				0.00	0	0
Total FRS96 SPOT										0.00	0	0
Total For FRS96										0.00	0	0
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS97 SPOT										0.00	0	0
Total For FRS97										0.00	0	0
FRX17 On 15/09/2017 Spot Bond			8.12500	102.69856	8.12500	102.67597				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			8.41000	104.67374	8.41000	104.65005				0.00	0	0
Total FRX18 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRX18									0.00	0	0
FRX19 On 15/11/2019 Spot Bond			8.89500	101.33755	8.89500	101.31319			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			9.17500	100.79003	9.17500	100.76520			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			9.94500	92.60548	9.94500	92.58065			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			10.23000	103.33162	10.23000	103.30331			0.00	0	0
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			10.53000	96.10518	10.53000	96.07809			0.00	0	500,000,000
Total FRX26 SPOT									0.00	0	500,000,000
Total For FRX26									0.00	0	500,000,000
FRX30 On 31/01/2030 Spot Bond			10.81000	96.64761	10.81000	96.61997			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			10.96000	92.95272	10.96000	92.92577		16,440,000,000,000.00	1,500,000,000	1,500,000,000	
Total FRX31 SPOT								16,440,000,000,000.00	1,500,000,000	1,500,000,000	
Total For FRX31								16,440,000,000,000.00	1,500,000,000	1,500,000,000	
FRX45 On 14/04/2045 Spot Bond			11.06000	75.29305	11.06000	75.27079		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	100.18458		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	100.18991		0.00	0	0	
Total FS1A5 SPOT								0.00	0	0	
Total For FS1A5								0.00	0	0	
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.59501		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	100.20494		0.00	0	0	
Total FS1C1 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS1C1										0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.23277				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	100.86051				0.00	0	0
Total FS2A3 SPOT										0.00	0	0
Total For FS2A3										0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	100.78089				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	100.79060				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	100.91756				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	100.94257				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.05249				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	6.04298	100.00000	6.02834				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	1.01384	100.00000	1.01139				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS3C1U										0.00	0	0
FS3D1 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
FS4A1 On 20/03/2018 Spot Bond			100.00000	33.50742	100.00000	33.42444				0.00	0	0
Total FS4A1U SPOT										0.00	0	0
Total For FS4A1U										0.00	0	0
FS4A2 On 20/03/2020 Spot Bond			100.00000	5.62161	100.00000	5.60769				0.00	0	0
Total FS4A2U SPOT										0.00	0	0
Total For FS4A2U										0.00	0	0
FS4A3 On 20/03/2022 Spot Bond			100.00000	0.94315	100.00000	0.94081				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4 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
FS4A5 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
FS4B1 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
FS4C1 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
FS4D1 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
FS5A1 On 20/04/2019 Spot Bond			100.00000	16.61464	100.00000	16.56277				0.00	0	0
Total FS5A1U SPOT										0.00	0	0
Total For FS5A1U										0.00	0	0
FS5A2 On 20/04/2021 Spot Bond			100.00000	2.95705	100.00000	2.94782				0.00	0	0
Total FS5A2U SPOT										0.00	0	0
Total For FS5A2U										0.00	0	0
FS5A3 On 20/04/2023 Spot Bond			100.00000	0.52629	100.00000	0.52465				0.00	0	0
Total FS5A3U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS5A3U										0.00	0	0
FS5A4L On 20/02/2021 Spot Bond			100.00000	2.66849	100.00000	2.66203				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/02/2042 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/02/2021 Spot Bond			100.00000	2.95705	100.00000	2.94782				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	2.95705	100.00000	2.94782				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	2.95705	100.00000	2.94782				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	2.95705	100.00000	2.94782				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	101.89685				0.00	0	0
Total GBL02 SPOT										0.00	0	0
Total For GBL02										0.00	0	0
GFC04 On 11/04/2017 Spot Bond			10.10500	101.83853	10.10500	101.81112				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	100.78360				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	100.80592				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	100.81483				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	100.87268				0.00	0	0
Total GH31B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GH31B										0.00	0	0
GH31C On 25/02/2042 Spot Bond				100.00000	0.00000	100.94380				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	100.98820				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0
GPT39 On 02/03/2017 Spot Bond				100.00000	0.00000	100.62036				0.00	0	0
Total GPT39 SPOT										0.00	0	0
Total For GPT39										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	16.30298	100.00000	16.26261				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	57.75761	100.00000	57.61459				0.00	0	0
Total GRB02U SPOT										0.00	0	0
Total For GRB02U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	21.27170	100.00000	21.21903				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	14.13407	100.00000	14.09983				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	22.33304	100.00000	22.26177				0.00	0	0
Total GRB05U SPOT										0.00	0	0
Total For GRB05U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	15.00893	100.00000	14.96104				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	2.83516	100.00000	2.82681				0.00	0	0
Total GRB07U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB07U										0.00	0	0
GRB09 On 31/01/2017 Spot Bond			100.00000	91.70854	100.00000	91.47870				0.00	0	0
Total GRB09U SPOT										0.00	0	0
Total For GRB09U										0.00	0	0
GRB10 On 31/07/2017 Spot Bond			100.00000	62.16056	100.00000	62.02261				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	45.36258	100.00000	45.22897				0.00	0	0
Total GRB11U SPOT										0.00	0	0
Total For GRB11U										0.00	0	0
GRB12 On 31/07/2018 Spot Bond			100.00000	35.04087	100.00000	35.00197				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	22.68129	100.00000	22.61449				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	15.57372	100.00000	15.55643				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	11.34064	100.00000	11.30724				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	6.92165	100.00000	6.91397				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	5.69940	100.00000	5.68247				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	3.07971	100.00000	3.07629				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	2.83516	100.00000	2.82681				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0

Contract Details	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	101.95933				0.00	510,436,900	510,436,900
Total GRH1A3 SPOT										0.00	510,436,900	510,436,900
Total For GRH1A3										0.00	510,436,900	510,436,900
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	101.63535				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	101.72240				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	100.39243				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	100.95193				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	100.00030				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	101.84156				0.00	0	0
Total GRT09 SPOT										0.00	0	0
Total For GRT09										0.00	0	0
GRT10 On 13/05/2019 Spot Bond				100.00000	0.00000	101.08750				0.00	0	0
Total GRT10 SPOT										0.00	0	0
Total For GRT10										0.00	0	0
GRT11 On 13/05/2021 Spot Bond				100.00000	0.00000	101.07930				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	100.00027				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	101.75539				0.00	0	100,000,000
Total GRT13 SPOT										0.00	0	100,000,000
Total For GRT13										0.00	0	100,000,000
GRT14 On 15/09/2021 Spot Bond				100.00000	0.00000	100.32663				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	101.90068				0.00	0	100,000,000
Total GRT15 SPOT										0.00	0	100,000,000
Total For GRT15										0.00	0	100,000,000
GRT16 On 17/10/2021 Spot Bond				100.00000	0.00000	101.80630				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			10.22500	108.73555	10.22500	101.61622				0.00	0	0
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00005	100.00000	0.00005				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
HC1M1 On 30/04/2017 Spot Bond				100.00000	0.00000	110.13562				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	105.10274				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	101.41606				0.00	0	0
Total HC1M3 SPOT										0.00	0	0
Total For HC1M3										0.00	0	0
HC2T1 On 05/10/2017 Spot Bond				100.00000	0.00000	102.01112				0.00	0	0
Total HC2T1 SPOT										0.00	0	0
Total For HC2T1										0.00	0	0
HC3T1 On 28/03/2019 Spot Bond				100.00000	0.00000	100.00004				0.00	0	0
Total HC3T1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HC3T1										0.00	0	0
HC4T1 On 15/12/2017 Spot Bond				100.00000	0.00000	100.30800				0.00	0	0
Total HC4T1 SPOT										0.00	0	0
Total For HC4T1										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	17.02015	100.00000	16.97892				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	100.36842				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	101.36513				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	100.39102				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	101.94381				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	101.96486				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	101.98836				0.00	0	0
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HM1B8 On 19/07/2048 Spot Bond			100.00000	10.25537	100.00000	10.23051				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	10.25537	100.00000	10.23051				0.00	0	0
Total HM1B9U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HM1B9U										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	10.87902	100.00000	10.85267				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	10.87902	100.00000	10.85267				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	11.68087	100.00000	11.65257				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	11.68087	100.00000	11.65257				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	12.66091	100.00000	12.63024				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1F2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HMS1F2										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1G2 SPOT										0.00	0	0
Total For HMS1G2										0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	101.13448				0.00	0	0
Total HPF04 SPOT										0.00	0	0
Total For HPF04										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	104.09000	10.00000	104.06300				0.00	0	0
Total HPF04/JIBAR SPOT										0.00	0	0
Total For HPF04/JIBAR										0.00	0	0
HPF05 On 17/02/2017 Spot Bond			8.11500	103.79121	8.11500	103.76839				0.00	0	0
Total HPF05 SPOT										0.00	0	0
Total For HPF05										0.00	0	0
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	101.04251				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	100.98761				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	102.05400				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	101.88591				0.00	0	0
Total HPF09 SPOT										0.00	0	0
Total For HPF09										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			9.04500	106.10539	9.04500	106.07989				0.00	0	4,890,000,000
Total HWAY20 SPOT										0.00	0	4,890,000,000
Total For HWAY20										0.00	0	4,890,000,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	18.51087	100.00000	18.47013				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			2.78000	117.38967	2.78000	281.60691				0.00	0	13,502,900,000
Total HWAY23 SPOT										0.00	0	13,502,900,000
Total For HWAY23										0.00	0	13,502,900,000
HWAY2 On 07/12/2024 Spot Bond			2.49000	121.89355	2.49000	292.41358				0.00	0	0
Total HWAY24 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWAY24									0.00	0	0
HWAY3 On 28/02/2033 Spot Bond			2.79000	100.14106	2.79000	100.03781			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			10.67000	92.60750	10.67000	92.58135			0.00	0	5,970,000,000
Total HWAY34 SPOT									0.00	0	5,970,000,000
Total For HWAY34									0.00	0	5,970,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.90189	100.00000	12.87349			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			10.68000	92.32355	10.68000	92.29745			0.00	0	0
Total HWAY35 SPOT									0.00	0	0
Total For HWAY35									0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.90186	100.00000	12.87346			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	101.74762			0.00	0	0
Total HWF08 SPOT									0.00	0	0
Total For HWF08									0.00	0	0
HWF09 On 19/09/2019 Spot Bond				100.00000	0.00000	100.21639			0.00	0	0
Total HWF09 SPOT									0.00	0	0
Total For HWF09									0.00	0	0
HWF10 On 30/09/2019 Spot Bond			100.00000	20.80208	100.00000	20.70959			0.00	0	0
Total HWF10U SPOT									0.00	0	0
Total For HWF10U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	104.09000	10.00000	104.06300			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	127.35095	2.10000	127.33706		100,539,180,000.00	47,875,800	68,633,800,000	
Total I2025 SPOT								100,539,180,000.00	47,875,800	68,633,800,000	
Total For I2025								100,539,180,000.00	47,875,800	68,633,800,000	
I2029 On 31/03/2029 Spot Bond			2.15000	99.23959	2.15000	99.22856		8,646,870,000.00	4,021,800	3,097,210,900	
Total I2029 SPOT								8,646,870,000.00	4,021,800	3,097,210,900	
Total For I2029								8,646,870,000.00	4,021,800	3,097,210,900	
I2033 On 28/02/2033 Spot Bond			2.16000	104.95261	2.16000	104.94087		37,320,480,000.00	17,278,000	29,887,489,000	
Total I2033 SPOT								37,320,480,000.00	17,278,000	29,887,489,000	

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 I2033									37,320,480,000.00	17,278,000	29,887,489,000
I2038 On 31/01/2038 Spot Bond			2.13000	131.00689	2.13000	130.99249			79,325,460,000.00	37,242,000	162,387,400,000
Total I2038 SPOT									79,325,460,000.00	37,242,000	162,387,400,000
Total For I2038									79,325,460,000.00	37,242,000	162,387,400,000
I2046 On 31/03/2046 Spot Bond			2.08000	131.67123	2.08000	131.65685			60,601,216,000.00	29,135,200	239,510,700,000
Total I2046 SPOT									60,601,216,000.00	29,135,200	239,510,700,000
Total For I2046									60,601,216,000.00	29,135,200	239,510,700,000
I2050 On 31/12/2050 Spot Bond			2.14000	138.13238	2.14000	138.11715			87,385,616,000.00	40,834,400	55,059,185,685
Total I2050 SPOT									87,385,616,000.00	40,834,400	55,059,185,685
Total For I2050									87,385,616,000.00	40,834,400	55,059,185,685
IBL22 On 15/03/2018 Spot Bond			8.76500	104.24941	8.76500	104.22471			0.00	0	0
Total IBL22 SPOT									0.00	0	0
Total For IBL22									0.00	0	0
IBL34 On 31/01/2017 Spot Bond			5.40000	100.75808	5.40000	142.35932			0.00	0	0
Total IBL34 SPOT									0.00	0	0
Total For IBL34									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.70000	101.36332	2.70000	142.91453			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	99.94873			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			8.88500	101.95530	8.88500	101.93095			0.00	0	8,300,000
Total IBL39 SPOT									0.00	0	8,300,000
Total For IBL39									0.00	0	8,300,000
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	100.59106			0.00	0	0
Total IBL42 SPOT									0.00	0	0
Total For IBL42									0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	104.09000	10.00000	104.06300			0.00	0	0
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/JIBAR									0.00	0	0
IBL45 On 21/12/2018 Spot Bond			9.41000	97.68008	9.41000	97.65541			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			9.82500	96.64257	9.82500	96.61738			0.00	0	0
Total IBL46 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL46										0.00	0	0
IBL49 On 02/04/2018 Spot Bond			9.27500	99.49753	9.27500	99.47275				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	101.75089	7.34000	101.73074				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			9.81500	101.54480	9.81500	101.51836				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	100.85258				0.00	0	0
Total IBL53 SPOT										0.00	0	0
Total For IBL53										0.00	0	0
IBL55 On 31/07/2018 Spot Bond			9.19000	101.75008	9.19000	101.72523				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	101.48396				0.00	0	0
Total IBL56 SPOT										0.00	0	0
Total For IBL56										0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	101.00985				0.00	0	0
Total IBL57 SPOT										0.00	0	0
Total For IBL57										0.00	0	0
IBL58 On 13/02/2017 Spot Bond			8.53500	103.15047	8.53500	103.12661				0.00	0	0
Total IBL58 SPOT										0.00	0	0
Total For IBL58										0.00	0	0
IBL59 On 17/02/2019 Spot Bond			9.15000	103.44726	9.15000	103.42210				0.00	0	0
Total IBL59 SPOT										0.00	0	0
Total For IBL59										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			10.38500	103.06439	10.38500	103.03604				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	100.69618				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	101.55519				0.00	0	0
Total IBL62 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL62										0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	101.43556				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	100.80280				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	101.39746				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	100.32950				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			3.43000	138.15544	3.43000	138.13543				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL68 On 29/06/2018 Spot Bond				100.00000	0.00000	100.11703				0.00	0	0
Total IBL68 SPOT										0.00	0	0
Total For IBL68										0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	32.32774	100.00000	32.24942				0.00	0	0
Total IBL69U SPOT										0.00	0	0
Total For IBL69U										0.00	0	0
IBL73 On 19/08/2018 Spot Bond				100.00000	0.00000	101.05427				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	100.92768				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL76 On 25/11/2018 Spot Bond				106.09875	0.00000	101.36070				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	100.82371				0.00	0	0
Total IBL77 SPOT										0.00	0	0
Total For IBL77										0.00	0	0
IBL78 On 25/11/2022 Spot Bond			10.43500	99.19204	10.43500	99.16416				0.00	0	0
Total IBL78 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL78										0.00	0	0
IBL79 On 27/01/2019 Spot Bond			8.98000	106.09311	8.98000	106.06778				0.00	0	0
Total IBL79 SPOT										0.00	0	0
Total For IBL79										0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	23.89481	100.00000	23.83692				0.00	0	0
Total IBL80U SPOT										0.00	0	0
Total For IBL80U										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	12.44377	100.00000	12.41363				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	101.45880				0.00	0	0
Total IBL82 SPOT										0.00	0	0
Total For IBL82										0.00	0	0
IBL83 On 22/03/2019 Spot Bond				100.00000	0.00000	100.13630				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	25.27171	100.00000	25.19281				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	100.91772				0.00	0	0
Total IBL85 SPOT										0.00	0	0
Total For IBL85										0.00	0	0
IBL86 On 20/05/2021 Spot Bond				100.00000	0.00000	100.94764				0.00	0	100,000,000
Total IBL86 SPOT										0.00	0	100,000,000
Total For IBL86										0.00	0	100,000,000
IBL87 On 20/05/2019 Spot Bond			9.28000	102.01979	9.28000	101.99423				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			9.79500	102.92931	9.79500	102.90213				0.00	0	0
Total IBL88 SPOT										0.00	0	0
Total For IBL88										0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	13.80792	100.00000	13.77703				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	100.78918				0.00	0	0
Total IBL89 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL89									0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	23.79192	100.00000	23.71764			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	100.64115			0.00	0	0
Total IBL91 SPOT									0.00	0	0
Total For IBL91									0.00	0	0
IBL92 On 12/01/2020 Spot Bond				100.00000	0.00000	101.91079			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	100.68229			0.00	0	0
Total IBL93 SPOT									0.00	0	0
Total For IBL93									0.00	0	0
IBL94 On 06/09/2019 Spot Bond				100.00000	0.00000	100.79556			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	100.40291			0.00	0	0
Total IBL95 SPOT									0.00	0	0
Total For IBL95									0.00	0	0
IBL96 On 21/09/2019 Spot Bond				100.00000	0.00000	100.02837			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	99.86317			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	99.85650			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			9.15000	107.47781	9.15000	101.29303			0.00	0	0
Total IBL99 SPOT									0.00	0	0
Total For IBL99									0.00	0	0
IDC01U On 08/11/2026 Spot Bond			100.00000	0.03371	100.00000	0.03364			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	101.28729			0.00	0	0
Total IDCG02 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCG02										0.00	0	0
IDCG02 On 22/10/2020 Spot Bond			10.11500	96.03121	10.11500	96.00518				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG03 On 24/11/2017 Spot Bond				100.00000	0.00000	100.77009				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0
IDCG04 On 24/11/2019 Spot Bond				100.00000	0.00000	100.72214				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			10.82000	94.27008	10.82000	94.24265				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	101.08733				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			11.64500	98.92467	11.64500	98.85528				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	100.57325				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	100.58112				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			10.92000	105.96976	10.92000	99.94983				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	102.03873	5.00000	102.02481				0.00	0	0
Total IDCP03 SPOT										0.00	0	0
Total For IDCP03										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	100.96794	5.00000	100.95424				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	101.16646	4.00000	101.15539				0.00	0	0
Total IDCP05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCP05										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	100.79744	4.00000	100.78648				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			9.22000	97.67222	9.22000	97.64804				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			8.50500	102.72659	8.50500	102.70309				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	7.57400	100.00000	7.55524				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	59.94307	100.00000	59.79786				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	61.55025	100.00000	61.40114				0.00	0	0
Total IN272U SPOT										0.00	0	0
Total For IN272U										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	4.62550	100.00000	4.61673				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	9.59398	100.00000	9.57074				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	16.54638	100.00000	16.50629				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	18.44497	100.00000	18.40029				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	8.28678	100.00000	8.26844				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN290U On 31/12/2016 Spot Bond			100.00000	99.45504	100.00000	99.18479				0.00	0	0
Total IN290U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN290U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	13.21298	100.00000	13.18026				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	29.32623	100.00000	29.25361				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	69.72945	100.00000	69.60127				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	70.28389	100.00000	70.15678				0.00	0	0
Total IN319U SPOT										0.00	0	0
Total For IN319U										0.00	0	0
IN324U On 01/03/2017 Spot Bond			100.00000	87.22004	100.00000	87.01625				0.00	0	0
Total IN324U SPOT										0.00	0	0
Total For IN324U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	12.32942	100.00000	12.29955				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	12.26999	100.00000	12.23961				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	96.50531	100.00000	96.17481				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	19.36352	100.00000	19.30173				0.00	0	0
Total IN331U SPOT										0.00	0	0
Total For IN331U										0.00	0	0
IN332U On 04/12/2019 Spot Bond			100.00000	9.39130	100.00000	9.36133				0.00	0	0
Total IN332U SPOT										0.00	0	0
Total For IN332U										0.00	0	0
IN333U On 28/02/2017 Spot Bond			100.00000	89.06857	100.00000	88.85998				0.00	0	0
Total IN333U SPOT										0.00	0	0
Total For IN333U										0.00	0	0
IN334U On 21/09/2021 Spot Bond			100.00000	12.94558	100.00000	12.88739				0.00	0	0
Total IN334U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN334U										0.00	0	0
IN339U On 12/12/2017 Spot Bond			100.00000	55.84060	100.00000	55.58959				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	39.25892	100.00000	38.95772				0.00	0	0
Total IN341U SPOT										0.00	0	0
Total For IN341U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	10.36110	100.00000	10.30882				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	0.00026	100.00000	0.00025				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN344U On 31/01/2040 Spot Bond			100.00000	0.00001	100.00000	0.00001				0.00	0	0
Total IN344U SPOT										0.00	0	0
Total For IN344U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	11.84989	100.00000	11.74231				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	49.99400	100.00000	49.31913				0.00	0	0
Total IN346U SPOT										0.00	0	0
Total For IN346U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	10.71622	100.00000	10.69237				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	100.15285				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	100.36027				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	101.53230	6.50000	101.51452				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	80.57759				0.00	0	0
Total ING196 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	104.09000	10.00000	104.06300				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	100.14952				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	101.24872				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	110.11933				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	101.40863				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2025 Spot Bond				100.00000	0.00000	102.09988				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	101.51552				0.00	0	0
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			12.35500	106.13227	12.35500	106.09771				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	104.09000	10.00000	104.06300				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	101.88664				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			9.01500	101.76098	9.01500	101.73648				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	99.96384				0.00	0	0
Total IPF07 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPF07									0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	99.86187			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	99.86003			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	33.77047	100.00000	33.68866			0.00	0	131,000,000
Total IPF11 SPOT									0.00	0	131,000,000
Total For IPF11									0.00	0	131,000,000
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	101.75932			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	100.57822			0.00	0	0
Total IPF13 SPOT									0.00	0	0
Total For IPF13									0.00	0	0
IPF14 On 17/12/2018 Spot Bond				100.00000	0.00000	100.22127			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	100.22733			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	100.23096			0.00	0	0
Total IPF16 SPOT									0.00	0	0
Total For IPF16									0.00	0	0
IPF17 On 22/12/2020 Spot Bond				100.00000	0.00000	100.13693			0.00	0	0
Total IPF17 SPOT									0.00	0	0
Total For IPF17									0.00	0	0
IPF18 On 22/12/2021 Spot Bond				100.00000	0.00000	100.13854			0.00	0	0
Total IPF18 SPOT									0.00	0	0
Total For IPF18									0.00	0	0
IPF19 On 22/12/2022 Spot Bond				100.00000	0.00000	100.14015			0.00	0	0
Total IPF19 SPOT									0.00	0	0
Total For IPF19									0.00	0	0
IPFC12 On 27/01/2017 Spot Bond				100.00000	0.00000	101.30323			0.00	0	0
Total IPFC12 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPFC12									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			10.18500	98.16042	10.18500	98.13349			0.00	0	1,850,000,000
Total IPL10 SPOT									0.00	0	1,850,000,000
Total For IPL10									0.00	0	1,850,000,000
IPL11 On 24/05/2022 Spot Bond				100.00000	0.00000	100.88893			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			8.81500	103.14133	8.81500	103.11675			0.00	0	0
Total IPL6 SPOT									0.00	0	0
Total For IPL6									0.00	0	0
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	61.29317	100.00000	61.15601			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	99.81701			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	45.41216	100.00000	45.30214			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	102.21837			0.00	0	80,000,000
Total IPL8 SPOT									0.00	0	80,000,000
Total For IPL8									0.00	0	80,000,000
IPL8/JIF On 10/10/2020 Spot Bond			100.00000	14.11184	100.00000	14.07765			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	100.67562			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	100.67174			0.00	0	0
Total IV015 SPOT									0.00	0	0
Total For IV015									0.00	0	0
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IV016 SPOT									0.00	0	0
Total For IV016									0.00	0	0
IV017 On 31/01/2022 Spot Bond			3.79000	96.35334	3.79000	135.84688			0.00	0	0
Total IV017 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV017										0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	101.12701	2.75000	101.11951				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			4.02000	153.64402	4.02000	153.61915				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	99.84707				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	102.11636				0.00	0	0
Total IV023 SPOT										0.00	0	0
Total For IV023										0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	101.77550				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	98.57917				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	98.56184				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	109.09859	4.10000	110.03335				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	109.00763	4.10000	110.03335				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	100.45487				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	101.03205				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	101.50284				0.00	0	0
Total IV033 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV033										0.00	0	0
IV034 On 11/02/2021 Spot Bond			12.05500	106.02774	12.05500	105.99402				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	99.62417				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	102.07615				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	100.14935				0.00	0	0
Total IV038 SPOT										0.00	0	0
Total For IV038										0.00	0	0
IV039 On 31/01/2022 Spot Bond			4.88000	134.13342	4.88000	129.01533				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	99.96959				0.00	0	100,000,000
Total IV040 SPOT										0.00	0	100,000,000
Total For IV040										0.00	0	100,000,000
IV041 On 29/09/2021 Spot Bond			12.40500	98.47933	12.40500	101.40374				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	101.28141				0.00	0	0
Total IV042 SPOT										0.00	0	0
Total For IV042										0.00	0	0
IV043 On 21/11/2026 Spot Bond			12.29500	109.88563	12.29500	101.98538				0.00	0	0
Total IV043 SPOT										0.00	0	0
Total For IV043										0.00	0	0
IV057U On 14/07/2018 Spot Bond			100.00000	25.21657	100.00000	25.15548				0.00	0	0
Total IV057U SPOT										0.00	0	0
Total For IV057U										0.00	0	0
IV08 On 30/04/2018 Spot Bond			10.94000	105.58967	10.94000	105.55861				0.00	0	13,300,000
Total IV08 SPOT										0.00	0	13,300,000
Total For IV08										0.00	0	13,300,000
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	102.70084				0.00	0	0
Total IV09 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV09										0.00	0	0
IV100U On 19/12/2022 Spot Bond			100.00000	1.59246	100.00000	1.58943				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			4.12000	152.20111	4.12000	152.17608				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA654 On 05/01/2017 Spot Bond			7.65000	99.85350	7.65000	99.68660				0.00	0	0
Total IVA654 SPOT										0.00	0	0
Total For IVA654										0.00	0	0
IVA655 On 12/01/2017 Spot Bond			7.65000	99.70743	7.65000	99.54102				0.00	0	0
Total IVA655 SPOT										0.00	0	0
Total For IVA655										0.00	0	0
IVA656 On 19/01/2017 Spot Bond			100.00000	94.55959	100.00000	94.31525				0.00	0	0
Total IVA656 SPOT										0.00	0	0
Total For IVA656										0.00	0	0
IVA659 On 09/02/2017 Spot Bond			7.75000	99.11610	7.75000	98.94951				0.00	0	0
Total IVA659 SPOT										0.00	0	0
Total For IVA659										0.00	0	0
IVA660 On 16/02/2017 Spot Bond			7.75000	98.97030	7.75000	98.80420				0.00	0	0
Total IVA660 SPOT										0.00	0	0
Total For IVA660										0.00	0	0
IVA662 On 02/03/2017 Spot Bond			7.85000	98.66318	7.85000	98.49598				0.00	0	0
Total IVA662 SPOT										0.00	0	0
Total For IVA662										0.00	0	0
IVA663 On 09/03/2017 Spot Bond			7.85000	98.51685	7.85000	98.35014				0.00	0	0
Total IVA663 SPOT										0.00	0	0
Total For IVA663										0.00	0	0
IVA664 On 16/03/2017 Spot Bond			7.85000	98.37095	7.85000	98.35014				0.00	0	0
Total IVA664 SPOT										0.00	0	0
Total For IVA664										0.00	0	0
IVA665 On 23/03/2017 Spot Bond			7.85000	98.22548	7.85000	98.20474				0.00	0	0
Total IVA665 SPOT										0.00	0	0
Total For IVA665										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC002										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	104.09000	10.00000	104.06300				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	100.68612				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	101.78625				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	101.92152				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	101.81076				0.00	0	0
Total IVC021 SPOT										0.00	0	0
Total For IVC021										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	99.85888				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	101.55438				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	99.95390				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	99.95281				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	94.69950				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			9.75000	103.16427	9.75000	103.13759				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	24.87390	100.00000	24.81915				0.00	0	0
Total IVC037 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	20.03226	100.00000	19.98373				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			9.92500	101.92812	9.92500	101.90129				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	101.45258				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	101.93495				0.00	0	0
Total IVC046 SPOT										0.00	0	0
Total For IVC046										0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	101.32086				0.00	0	0
Total IVC048 SPOT										0.00	0	0
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	100.95209				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	100.58974				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	101.41086				0.00	0	0
Total IVC051 SPOT										0.00	0	0
Total For IVC051										0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	101.21706				0.00	0	0
Total IVC053 SPOT										0.00	0	0
Total For IVC053										0.00	0	0
IVC055 On 26/03/2020 Spot Bond				100.00000	0.00000	100.00023				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	99.85893				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	101.47622				0.00	0	0
Total IVC060 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond				100.00000	0.00000	99.85518				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	101.36895				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	100.33249				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	100.41666				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	57.10797	100.00000	56.96655				0.00	0	0
Total IVC066 SPOT										0.00	0	0
Total For IVC066										0.00	0	0
IVC067 On 04/02/2017 Spot Bond				100.00000	0.00000	101.33843				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	101.79934				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	101.79173				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	101.37535				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	100.90822				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	100.90822				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	101.94952				0.00	0	0
Total IVC081 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC081										0.00	0	0
IVC082 On 15/07/2019 Spot Bond			100.00000	12.21814	100.00000	12.16441				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	101.54737				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	101.07059				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	101.85158				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	101.81636				0.00	0	0
Total IVC088 SPOT										0.00	0	0
Total For IVC088										0.00	0	0
IVC089 On 31/10/2018 Spot Bond				100.00000	0.00000	101.36582				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	101.38947				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	100.90033				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	100.86357				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			10.77500	106.73313	10.77500	100.73165				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	100.37362				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			9.15000	100.40591	9.15000	100.09679				0.00	0	0
Total IVC098 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC098										0.00	0	0
IVC68U On 07/12/2021 Spot Bond			100.00000	3.25832	100.00000	3.25214				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	39.48686	100.00000	39.38908				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	28.36105	100.00000	28.29083				0.00	0	0
Total IVC74U SPOT										0.00	0	0
Total For IVC74U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	4.70971	100.00000	4.70077				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	2.07745	100.00000	2.07351				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	2.03451	100.00000	2.03065				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2022 Spot Bond			100.00000	1.72467	100.00000	1.72140				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	3.28941	100.00000	3.28317				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	1.64470	100.00000	1.64158				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	1.60765	100.00000	1.60460				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	101.69648				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	100.60073				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	100.39025				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	100.57388				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	99.97678				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	99.97517				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP00 On 26/10/2021 Spot Bond			10.32500	108.27345	10.32500	101.37959				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP00 On 28/11/2019 Spot Bond				100.00000	0.00000	100.78054				0.00	0	0
Total KAP008 SPOT										0.00	0	0
Total For KAP008										0.00	0	0
KAP04 On 01/07/2019 Spot Bond			100.00000	19.50339	100.00000	19.45614				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	103.23996				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	101.67536				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	101.57669				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KW01 On 31/10/2027 Spot Bond			9.37000	129.90393	9.37000	129.87108				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	100.02119			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	100.50398			0.00	0	0
Total LBK06 SPOT									0.00	0	0
Total For LBK06									0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	100.09467			0.00	400,000,000	200,000,000
Total LBK07 SPOT									0.00	400,000,000	200,000,000
Total For LBK07									0.00	400,000,000	200,000,000
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	102.32667			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	19.66267	100.00000	19.61503			0.00	0	0
Total LBK08/JIBAR SPOT									0.00	0	0
Total For LBK08/JIBAR									0.00	0	0
LBK11 On 28/11/2019 Spot Bond			10.49500	98.65727	10.49500	98.62940			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	100.80786	9.62000	100.78169			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	103.29971	9.71000	103.27309			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	100.22146			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	46.12782	100.00000	46.01607			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	102.19448			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	100.72743			0.00	0	0
Total LBK16 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LBK16										0.00	0	0
LGL02 On 13/08/2017 Spot Bond			9.01500	102.06036	9.01500	102.03591				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			9.66500	99.45252	9.66500	99.42674				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			10.37000	99.82216	10.37000	99.79474				0.00	0	580,000,000
Total LGL04 SPOT										0.00	0	580,000,000
Total For LGL04										0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	100.43509				0.00	0	0
Total LGL05 SPOT										0.00	0	0
Total For LGL05										0.00	0	0
LGL06 On 04/10/2022 Spot Bond			10.53500	108.46471	10.53500	100.92853				0.00	0	2,500,000,000
Total LGL06 SPOT										0.00	0	2,500,000,000
Total For LGL06										0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond				100.00000	0.00000	99.82532				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	101.55650				0.00	0	0
Total LHL17 SPOT										0.00	0	0
Total For LHL17										0.00	0	0
LHL18 On 14/11/2018 Spot Bond			13.48000	101.35782	13.48000	101.06604				0.00	0	0
Total LHL18 SPOT										0.00	0	0
Total For LHL18										0.00	0	0
LHL19 On 14/11/2019 Spot Bond			14.39500	101.51402	14.39500	101.20266				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	100.40467				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	100.57247				0.00	0	0
Total LHL26 SPOT										0.00	0	0
Total For LHL26										0.00	0	0
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	101.09922				0.00	0	0
Total LOM01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.91802			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	100.97225			0.00	0	0
Total LRFB2 SPOT									0.00	0	0
Total For LRFB2									0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total LRFC1 SPOT									0.00	0	0
Total For LRFC1									0.00	0	0
LRFC2 On 20/11/2019 Spot Bond				100.00000	0.00000	101.03131			0.00	0	0
Total LRFC2 SPOT									0.00	0	0
Total For LRFC2									0.00	0	0
MAQ08 On 02/02/2017 Spot Bond				100.00000	0.00000	101.25679			0.00	0	0
Total MAQ081 SPOT									0.00	0	0
Total For MAQ081									0.00	0	0
MAQ08 On 20/01/2017 Spot Bond				100.00000	0.00000	99.50142			0.00	0	0
Total MAQ083 SPOT									0.00	0	0
Total For MAQ083									0.00	0	0
MAQ08 On 02/02/2017 Spot Bond				100.00000	0.00000	99.25044			0.00	0	0
Total MAQ088 SPOT									0.00	0	0
Total For MAQ088									0.00	0	0
MAQ09 On 10/11/2017 Spot Bond				100.00000	0.00000	101.08438			0.00	0	0
Total MAQ090 SPOT									0.00	0	0
Total For MAQ090									0.00	0	0
MAQ09 On 13/01/2017 Spot Bond				100.00000	0.00000	99.66278			0.00	0	0
Total MAQ091 SPOT									0.00	0	0
Total For MAQ091									0.00	0	0
MAQ09 On 13/03/2017 Spot Bond				100.00000	0.00000	98.43614			0.00	0	0
Total MAQ092 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MAQ092									0.00	0	0
MAQ09 On 11/12/2017 Spot Bond				100.00000	0.00000	100.37135			0.00	0	0
Total MAQ093 SPOT									0.00	0	0
Total For MAQ093									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	102.59710			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	102.61296			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	104.97161			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	105.25332			0.00	0	0
Total MAQ0A4 SPOT									0.00	0	0
Total For MAQ0A4									0.00	0	0
MAQ01 On 31/08/2019 Spot Bond				100.00000	0.00000	102.51241			0.00	0	0
Total MAQ011 SPOT									0.00	0	0
Total For MAQ011									0.00	0	0
MAQ0J On 28/02/2020 Spot Bond				100.00000	0.00000	100.31669			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	100.30701			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	99.94119			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	100.06621			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	101.73773			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	101.32152			0.00	0	0
Total MBF042 SPOT									0.00	0	0

Contract Details	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	0
MBF04: On 13/04/2018 Spot Bond				100.00000	0.00000	101.82438				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	101.20377				0.00	0	0
Total MBF046 SPOT										0.00	0	0
Total For MBF046										0.00	0	0
MBF04: On 07/06/2019 Spot Bond				100.00000	0.00000	100.27102				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBF04: On 13/03/2017 Spot Bond				100.00000	0.00000	100.33929				0.00	0	0
Total MBF048 SPOT										0.00	0	0
Total For MBF048										0.00	0	0
MBF04: On 14/03/2019 Spot Bond				100.00000	0.00000	100.22478				0.00	0	0
Total MBF049 SPOT										0.00	0	0
Total For MBF049										0.00	0	0
MBF05: On 17/05/2017 Spot Bond				100.00000	0.00000	101.07450				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	101.39125				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	23.90548	100.00000	23.83086				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	99.99999				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	99.99986				0.00	0	160,000,000
Total MBF053 SPOT										0.00	0	160,000,000
Total For MBF053										0.00	0	160,000,000
MBSA On 30/10/2017 Spot Bond			2.30000	98.10719	2.30000	97.39254				0.00	0	0
Total MBSA2 SPOT										0.00	0	0
Total For MBSA2										0.00	0	0
MBSA On 11/12/2017 Spot Bond				100.00000	0.00000	94.91721				0.00	0	0
Total MBSA3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBLSA3										0.00	0	0
MBLSA On 22/12/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total MBLSA4 SPOT										0.00	0	0
Total For MBLSA4										0.00	0	0
MBP03 On 12/09/2019 Spot Bond				100.00000	0.00000	100.39019				0.00	0	0
Total MBP035 SPOT										0.00	0	0
Total For MBP035										0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000	66.12808	100.00000	65.96789				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	64.19791	100.00000	64.04238				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	64.24945	100.00000	64.09380				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	61.65412	100.00000	61.50477				0.00	0	0
Total MBP32U SPOT										0.00	0	0
Total For MBP32U										0.00	0	0
MBP33 On 17/02/2017 Spot Bond			100.00000	87.95181	100.00000	87.74038				0.00	0	0
Total MBP33U SPOT										0.00	0	0
Total For MBP33U										0.00	0	0
MBP34 On 29/04/2018 Spot Bond				100.00000	0.00000	101.37379				0.00	0	0
Total MBP34 SPOT										0.00	0	0
Total For MBP34										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			9.38000	101.11358	9.38000	101.08812				0.00	0	0
Total MBSA01 SPOT										0.00	0	0
Total For MBSA01										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.00000	103.94832	8.00000	103.92592				0.00	0	0
Total MBSA01/R204 SPOT										0.00	0	0
Total For MBSA01/R204										0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			9.43000	100.74926	9.43000	100.72377				0.00	0	13,300,000
Total MBSA02 SPOT										0.00	0	13,300,000
Total For MBSA02										0.00	0	13,300,000
MBSA0 On 15/04/2019 Spot Bond			8.91000	101.80117	8.91000	101.77680				0.00	0	0
Total MBSA02/R204 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBSA02/R204										0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	99.80185				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	99.79421				0.00	0	0
Total MEFSA6 SPOT										0.00	0	0
Total For MEFSA6										0.00	0	0
MEFSB On 05/01/2019 Spot Bond			9.40000	99.71849	9.40000	99.69360				0.00	0	0
Total MEFSB4 SPOT										0.00	0	0
Total For MEFSB4										0.00	0	0
MEFSB On 05/01/2022 Spot Bond			10.18000	99.15905	10.18000	99.13229				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	100.18885				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			10.19500	100.38279	10.19500	100.15847				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			9.62500	100.34403	9.62500	100.31860				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	100.43988				0.00	0	0
Total MMIG01 SPOT										0.00	0	0
Total For MMIG01										0.00	0	0
MMIG0 On 17/03/2026 Spot Bond			10.05500	102.89268	10.05500	102.83930				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	100.14944				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			12.02000	99.46900	12.02000	100.40517				0.00	0	0
Total MMIG04 SPOT										0.00	0	0
Total For MMIG04										0.00	0	0
MMIG0 On 12/08/2017 Spot Bond			11.41500	103.74951	11.41500	101.78600				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000

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 MMIG05										0.00	0	1,050,000,000
MQB02 On 31/05/2017 Spot Bond			9.32500	100.32111	9.32500	100.29645				0.00	0	0
Total MQB02 SPOT										0.00	0	0
Total For MQB02										0.00	0	0
MTN04 On 13/07/2017 Spot Bond			9.01500	105.21960	9.01500	105.19439				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	88.92802	100.00000	88.72996				0.00	0	0
Total MTN06U SPOT										0.00	0	0
Total For MTN06U										0.00	0	0
MTN07 On 22/03/2017 Spot Bond			100.00000	83.21125	100.00000	83.02592				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	26.55763	100.00000	26.47471				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	25.62088	100.00000	25.56386				0.00	0	0
Total MTN09U SPOT										0.00	0	0
Total For MTN09U										0.00	0	0
MWA1L On 18/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWAR(On 22/11/2019 Spot Bond				100.00000	0.00000	100.91954				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	9.80151	100.89771	9.77758				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	9.90995	100.61875	9.88581				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For N4A308										0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N5B23 On 20/06/2023 Spot Bond				100.00000	0.00000	100.19208				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	100.19423				0.00	2,160,000,000	1,080,000,000
Total N5C23 SPOT										0.00	2,160,000,000	1,080,000,000
Total For N5C23										0.00	2,160,000,000	1,080,000,000
N5D23 On 20/06/2023 Spot Bond				100.00000	0.00000	100.21758				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	109.88347				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	11.10510	100.00000	11.07760				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	11.86912	100.00000	11.83973				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			10.48500	91.29828	10.48500	91.27251				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NAM02 On 29/06/2020 Spot Bond			10.00500	98.81390	10.00500	98.78754				0.00	0	1,000,000,000
Total NAM02 SPOT										0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NAM02									0.00	0	1,000,000,000
NAM03 On 01/08/2023 Spot Bond			10.33500	101.78288	10.33500	102.76171			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			10.77000	101.68003	10.77000	102.70227			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			9.68000	98.32072	9.68000	98.29505			0.00	0	0
Total NBK11A SPOT									0.00	0	0
Total For NBK11A									0.00	0	0
NBK12 On 19/03/2021 Spot Bond			10.06500	100.27926	10.06500	100.25206			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK12 On 19/03/2021 Spot Bond			9.38000	102.59054	9.38000	102.56456			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			10.08500	100.89491	10.08500	100.86749			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK13 On 21/02/2017 Spot Bond				100.00000	0.00000	100.99637			0.00	0	0
Total NBK13B SPOT									0.00	0	0
Total For NBK13B									0.00	0	0
NBK14 On 25/06/2021 Spot Bond			9.86500	98.24008	9.86500	98.02812			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK15 On 11/02/2022 Spot Bond			10.10500	98.16697	10.10500	98.14067			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK15 On 27/08/2017 Spot Bond				100.00000	0.00000	101.05064			0.00	0	0
Total NBK15B SPOT									0.00	0	0
Total For NBK15B									0.00	0	0
NBK16 On 12/02/2025 Spot Bond			10.98000	95.40330	10.98000	95.37559		439,200,000,000.00		40,000,000	880,000,000
Total NBK16A SPOT								439,200,000,000.00		40,000,000	880,000,000
Total For NBK16A								439,200,000,000.00		40,000,000	880,000,000
NBK17 On 22/04/2026 Spot Bond			11.15000	94.98281	11.15000	94.95450			0.00	0	1,220,000,000
Total NBK17A SPOT									0.00	0	1,220,000,000

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 NBK17A									0.00	0	1,220,000,000
NBK18, On 01/06/2020 Spot Bond			9.82500	99.08853	9.82500	99.06243			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	100.12080			0.00	0	0
Total NBK18B SPOT									0.00	0	0
Total For NBK18B									0.00	0	0
NBK19, On 01/06/2022 Spot Bond			10.25500	98.21546	10.25500	98.18848			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	100.07190			0.00	80,000,000	40,000,000
Total NBK19B SPOT									0.00	80,000,000	40,000,000
Total For NBK19B									0.00	80,000,000	40,000,000
NBK19I On 26/06/2017 Spot Bond			100.00000	82.19959	100.00000	82.01612			0.00	0	0
Total NBK19B/JIBAR SPOT									0.00	0	0
Total For NBK19B/JIBAR									0.00	0	0
NBK20, On 01/06/2026 Spot Bond			10.87000	97.81785	10.87000	97.78942			0.00	0	0
Total NBK20A SPOT									0.00	0	0
Total For NBK20A									0.00	0	0
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	98.00747			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21, On 21/07/2027 Spot Bond			11.42000	99.85715	11.42000	99.82703		228,400,000,000.00	20,000,000	10,000,000	
Total NBK21A SPOT								228,400,000,000.00	20,000,000	10,000,000	
Total For NBK21A								228,400,000,000.00	20,000,000	10,000,000	
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	101.31172			0.00	2,200,000,000	1,100,000,000
Total NBK21B SPOT									0.00	2,200,000,000	1,100,000,000
Total For NBK21B									0.00	2,200,000,000	1,100,000,000
NBK22, On 19/11/2022 Spot Bond			9.50500	103.59674	9.50500	103.57017			0.00	0	0
Total NBK22A SPOT									0.00	0	0
Total For NBK22A									0.00	0	0
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	100.97199			0.00	0	0
Total NBK22B SPOT									0.00	0	0
Total For NBK22B									0.00	0	0
NBK23, On 19/11/2025 Spot Bond			11.07000	99.01273	11.07000	98.98326			0.00	0	0
Total NBK23A SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK23A										0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	100.94061				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24J On 19/11/2027 Spot Bond			11.32000	98.80679	11.32000	98.77674				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	101.15981				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25J On 17/02/2023 Spot Bond			10.32500	105.35015	10.32500	105.32134				0.00	0	0
Total NBK25A SPOT										0.00	0	0
Total For NBK25A										0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.00000	0.00000	101.08559				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26J On 10/05/2023 Spot Bond			100.00000	12.43126	100.00000	12.40344				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	101.69578				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27J On 10/05/2026 Spot Bond			10.26000	106.75755	10.26000	106.72805				0.00	0	0
Total NBK27A SPOT										0.00	0	0
Total For NBK27A										0.00	0	0
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	100.66396				0.00	0	0
Total NBK27B SPOT										0.00	0	0
Total For NBK27B										0.00	0	0
NBK28J On 02/08/2023 Spot Bond			10.33500	101.48028	10.33500	102.47862				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	100.91761				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29J On 31/07/2026 Spot Bond			10.77000	101.65462	10.77000	102.45077				0.00	0	0
Total NBK29A SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK29A										0.00	0	0
NBK29I On 18/02/2019 Spot Bond				100.00000	0.00000	100.95992				0.00	0	0
Total NBK29B SPOT										0.00	0	0
Total For NBK29B										0.00	0	0
NBK30I On 18/02/2021 Spot Bond				100.00000	0.00000	101.01700				0.00	0	0
Total NBK30B SPOT										0.00	0	0
Total For NBK30B										0.00	0	0
NBK31I On 17/02/2023 Spot Bond				100.00000	0.00000	101.03972				0.00	0	0
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK32I On 26/02/2019 Spot Bond				100.00000	0.00000	100.73450				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	101.48925				0.00	0	0
Total NBK33B SPOT										0.00	0	0
Total For NBK33B										0.00	0	0
NBK34I On 10/05/2021 Spot Bond				100.00000	0.00000	101.21752				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	101.24351				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	101.27582				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	101.40335				0.00	0	0
Total NBK37B SPOT										0.00	0	0
Total For NBK37B										0.00	0	0
NBK38I On 02/08/2021 Spot Bond				100.00000	0.00000	101.41060				0.00	0	0
Total NBK38B SPOT										0.00	0	0
Total For NBK38B										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			9.29000	108.36626	9.29000	108.33908				0.00	0	0
Total NBK3A SPOT										0.00	0	0
Total For NBK3A										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			100.00000	24.58067	100.00000	24.52567				0.00	0	0
Total NBK3A/R204 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK3A/R204									0.00	0	0
NBK4 On 28/10/2024 Spot Bond			11.54500	42.50687	11.54500	42.40333			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	101.53114			0.00	0	0
Total NBK40B SPOT									0.00	0	0
Total For NBK40B									0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	101.83482			0.00	0	0
Total NBK7B SPOT									0.00	0	0
Total For NBK7B									0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	101.10319			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	100.19582			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	102.21544			0.00	0	0
Total NCLN77 SPOT									0.00	0	0
Total For NCLN77									0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	101.36735			0.00	0	0
Total NCLN81 SPOT									0.00	0	0
Total For NCLN81									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.20488			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	8.93868	100.00000	8.91655			0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	8.93868	100.00000	8.91655			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			10.71500	102.63853	10.71500	102.60894			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	100.20381			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			10.75000	101.58038	10.75000	101.55100			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.20488				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN8 On 20/03/2017 Spot Bond				100.00000	0.00000	100.18743				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	100.20649				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	100.20863				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	100.64768				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	101.94832				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				100.00000	0.00000	100.11086				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	101.94836				0.00	0	0
Total NCLN95 SPOT										0.00	0	0
Total For NCLN95										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	13.30833	100.00000	13.24851				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	101.78342				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	99.93632				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2024 Spot Bond			10.95000	100.06198	10.95000	101.39424				0.00	0	0

Contract 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	100.26254				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	102.08761				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	102.00460				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	99.83136				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			11.74500	96.82564	11.74500	98.60183				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	99.81871				0.00	0	0
Total NED9 SPOT										0.00	0	0
Total For NED9										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			9.44500	111.10108	9.44500	111.07276				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	101.46008				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	101.23140				0.00	0	0
Total NEDT1B SPOT										0.00	0	0
Total For NEDT1B										0.00	0	0
NGL01 On 22/09/2021 Spot Bond				100.00000	0.00000	100.17530				0.00	0	0
Total NGL01 SPOT										0.00	0	0
Total For NGL01										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	104.09000	10.00000	104.06300				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.71061	13.50000	101.67391				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	100.57349				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	104.89361	2.96000	119.54579				0.00	0	0
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	204.60371	3.45000	204.58012				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	116.20730	3.35000	116.19073				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			3.61000	159.41590	3.61000	159.70389				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			3.68000	159.19351	3.68000	158.64555				0.00	0	0
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			9.24500	104.31477	9.24500	104.28915				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	98.92473	100.00000	98.71244				0.00	0	0
Total NPL10U SPOT										0.00	0	0
Total For NPL10U										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.87500	102.54159	9.87500	102.42464				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	100.84647				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.83186				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1A1:On 22/05/2050 Spot Bond				100.00000	0.00000	100.99195				0.00	0	0
Total NQ1A19 SPOT										0.00	0	0
Total For NQ1A19										0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond				100.00000	0.00000	100.86870				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	100.81779				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			10.07500	102.55667	10.07500	102.43467				0.00	0	1,100,000,000
Total NQ1B10 SPOT										0.00	0	1,100,000,000
Total For NQ1B10										0.00	0	1,100,000,000
NQ1B1:On 22/05/2050 Spot Bond				100.00000	0.00000	100.86109				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	100.85135				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	100.91648				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			10.27500	102.57176	10.27500	102.44473				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.87083				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	100.87571				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	100.95829				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	101.05542				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	100.89030				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	100.99132				0.00	0	0
Total NQF1D8 SPOT										0.00	0	0
Total For NQF1D8										0.00	0	0
NRA01: On 30/11/2018 Spot Bond			9.27000	106.09173	9.27000	106.06533				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			10.10500	111.25093	10.10500	111.22064				0.00	0	400,000,000
Total NRA022 SPOT										0.00	0	400,000,000
Total For NRA022										0.00	0	400,000,000
NRA02: On 31/05/2023 Spot Bond			2.63000	178.63181	2.63000	178.60962				0.00	0	9,700,000,000
Total NRA023 SPOT										0.00	0	9,700,000,000
Total For NRA023										0.00	0	9,700,000,000
NRA02: On 30/11/2028 Spot Bond			11.70000	104.44157	11.70000	104.40895				0.00	0	3,940,000,000
Total NRA028 SPOT										0.00	0	3,940,000,000
Total For NRA028										0.00	0	3,940,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	13.07313	100.00000	13.04403				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	100.35070				0.00	0	0
Total NTC16 SPOT										0.00	0	0
Total For NTC16										0.00	0	0
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	100.79247				0.00	0	0
Total NTC17 SPOT										0.00	0	0
Total For NTC17										0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	100.64105				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	101.57648				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0
NYT10 On 28/05/2020 Spot Bond				100.00000	0.00000	100.83496				0.00	0	0
Total NYT101 SPOT										0.00	0	0
Total For NYT101										0.00	0	0
NYT102 On 28/05/2020 Spot Bond				100.00000	0.00000	101.02052				0.00	0	0
Total NYT102 SPOT										0.00	0	0
Total For NYT102										0.00	0	0
NYT13U On 28/05/2020 Spot Bond			100.00000	21.33651	100.00000	21.28482				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	100.92095				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			10.39500	97.99901	10.39500	97.97157				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	100.37429				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			10.58500	98.23612	10.58500	100.46022				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			11.26500	99.18938	11.26500	99.15936				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			11.87000	98.29626	11.87000	98.26496				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	100.68036				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			11.25500	101.68973	11.25500	101.65898				0.00	0	1,000,000,000
Total OML09 SPOT										0.00	0	1,000,000,000
Total For OML09										0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			11.87000	100.50804	11.87000	100.47603				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	104.09000	10.00000	104.06300				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM25 On 07/03/2017 Spot Bond				100.00000	0.00000	100.50873				0.00	0	0
Total PMM25 SPOT										0.00	0	0
Total For PMM25										0.00	0	0
PMM28 On 02/03/2017 Spot Bond				100.00000	0.00000	100.58679				0.00	0	0
Total PMM28 SPOT										0.00	0	0
Total For PMM28										0.00	0	0
PMM29 On 04/09/2017 Spot Bond				100.00000	0.00000	100.55347				0.00	0	0
Total PMM29 SPOT										0.00	0	0
Total For PMM29										0.00	0	0
PMM30 On 07/09/2017 Spot Bond				100.00000	0.00000	100.50580				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	101.22535				0.00	0	0
Total PMM31 SPOT										0.00	0	0
Total For PMM31										0.00	0	0
PMM32 On 25/05/2017 Spot Bond				100.00000	0.00000	100.74527				0.00	0	0
Total PMM32 SPOT										0.00	0	0
Total For PMM32										0.00	0	0
PPC00: On 31/12/2018 Spot Bond				100.00000	0.00000	95.52692				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	97.72556				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	97.80556	10.01500	97.78710				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	101.53145				0.00	1,294,627,212	647,313,606

Contract 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	1,294,627,212	647,313,606
Total For PRE1A3									0.00	1,294,627,212	647,313,606
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	101.52404			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	101.66890			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	101.70257			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			8.96000	110.24567	8.97000	110.14973			303,893,173,504,000.00	368,738,077,400	1,075,082,486,500
Total R186 SPOT									13,893,173,504,000.00	368,738,077,400	1,075,082,486,500
Total For R186									13,893,173,504,000.00	368,738,077,400	1,075,082,486,500
R197 On 07/12/2023 Spot Bond			2.13000	292.61827	2.13000	292.58591			97,269,006,000.00	45,666,200	26,571,733,100
Total R197 SPOT									97,269,006,000.00	45,666,200	26,571,733,100
Total For R197									97,269,006,000.00	45,666,200	26,571,733,100
R202 On 07/12/2033 Spot Bond			2.15000	240.90813	2.15000	240.88133			131,408,430,000.00	61,120,200	203,432,640,000
Total R202 SPOT									131,408,430,000.00	61,120,200	203,432,640,000
Total For R202									131,408,430,000.00	61,120,200	203,432,640,000
R2023 On 28/02/2023 Spot Bond			8.67500	98.20280	8.68500	98.13401			431,334,537,785,000.00	395,542,886,200	493,863,824,900
Total R2023 SPOT									11,334,537,785,000.00	395,542,886,200	493,863,824,900
Total For R2023									11,334,537,785,000.00	395,542,886,200	493,863,824,900
R203 On 15/09/2017 Spot Bond			7.75500	102.70946	7.76500	102.68102			78,790,800,000,000.00	10,160,000,000	511,125,000,000
Total R203 SPOT									78,790,800,000,000.00	10,160,000,000	511,125,000,000
Total For R203									78,790,800,000,000.00	10,160,000,000	511,125,000,000
R2030 On 31/01/2030 Spot Bond			9.38000	92.98861	9.38000	92.96544			657,589,524,340,000.00	70,105,493,000	649,776,395,300
Total R2030 SPOT									17,589,524,340,000.00	70,105,493,000	649,776,395,300
Total For R2030									17,589,524,340,000.00	70,105,493,000	649,776,395,300
R2032 On 31/03/2032 Spot Bond			9.53000	91.83104	9.53000	91.80755			323,853,139,230,000.00	33,982,491,000	217,928,432,000
Total R2032 SPOT									13,853,139,230,000.00	33,982,491,000	217,928,432,000
Total For R2032									13,853,139,230,000.00	33,982,491,000	217,928,432,000
R2035 On 28/02/2035 Spot Bond			9.61500	96.61963	9.61500	96.59456			359,932,880,955,000.00	37,434,517,000	294,212,160,600
Total R2035 SPOT									19,932,880,955,000.00	37,434,517,000	294,212,160,600
Total For R2035									19,932,880,955,000.00	37,434,517,000	294,212,160,600
R2037 On 31/01/2037 Spot Bond			9.67000	93.18846	9.67000	93.16455			151,518,706,474,000.00	119,081,562,200	722,514,549,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2037 SPOT									1,518,706,474,000.00	119,081,562,200	722,514,549,600
Total For R2037									1,518,706,474,000.00	119,081,562,200	722,514,549,600
R204 On 21/12/2018 Spot Bond			7.97000	100.22647	7.98000	100.18695			106,567,655,378,000.00	264,312,127,400	490,183,105,400
Total R204 SPOT									16,567,655,378,000.00	264,312,127,400	490,183,105,400
Total For R204									16,567,655,378,000.00	264,312,127,400	490,183,105,400
R2040 On 31/01/2040 Spot Bond			9.67500	97.48789	9.67500	97.46286			122,832,537,155,000.00	116,055,042,600	318,757,540,700
Total R2040 SPOT									12,832,537,155,000.00	116,055,042,600	318,757,540,700
Total For R2040									12,832,537,155,000.00	116,055,042,600	318,757,540,700
R2044 On 31/01/2044 Spot Bond			9.67500	94.75380	9.67500	94.72947			400,986,690,840,000.00	41,445,652,800	538,196,902,500
Total R2044 SPOT									10,986,690,840,000.00	41,445,652,800	538,196,902,500
Total For R2044									10,986,690,840,000.00	41,445,652,800	538,196,902,500
R2048 On 28/02/2048 Spot Bond			9.65500	94.00012	9.65500	93.97565			991,940,046,662,000.00	206,311,760,400	447,472,310,900
Total R2048 SPOT									11,940,046,662,000.00	206,311,760,400	447,472,310,900
Total For R2048									11,940,046,662,000.00	206,311,760,400	447,472,310,900
R207 On 15/01/2020 Spot Bond			8.18500	100.80740	8.19500	100.75932			372,980,724,583,000.00	45,568,811,800	479,568,226,100
Total R207 SPOT									2,980,724,583,000.00	45,568,811,800	479,568,226,100
Total For R207									2,980,724,583,000.00	45,568,811,800	479,568,226,100
R208 On 31/03/2021 Spot Bond			8.34500	96.03853	8.35500	95.98295			282,099,093,737,000.00	273,469,034,600	699,295,859,100
Total R208 SPOT									12,099,093,737,000.00	273,469,034,600	699,295,859,100
Total For R208									12,099,093,737,000.00	273,469,034,600	699,295,859,100
R209 On 31/03/2036 Spot Bond			9.56000	72.63876	9.56000	72.62012			508,581,600,632,000.00	53,198,912,200	736,690,335,700
Total R209 SPOT									18,581,600,632,000.00	53,198,912,200	736,690,335,700
Total For R209									18,581,600,632,000.00	53,198,912,200	736,690,335,700
R210 On 31/03/2028 Spot Bond			2.12000	184.30163	2.12000	184.28130			96,052,960,000.00	45,308,000	125,572,900,000
Total R210 SPOT									96,052,960,000.00	45,308,000	125,572,900,000
Total For R210									96,052,960,000.00	45,308,000	125,572,900,000
R211 On 31/01/2017 Spot Bond			4.00000	142.56732	4.00000	142.54428			0.00	0	30,641,350,000
Total R211 SPOT									0.00	0	30,641,350,000
Total For R211									0.00	0	30,641,350,000
R212 On 31/01/2022 Spot Bond			2.13000	146.79552	2.13000	146.77939			101,154,552,000.00	47,490,400	129,043,400,000
Total R212 SPOT									101,154,552,000.00	47,490,400	129,043,400,000
Total For R212									101,154,552,000.00	47,490,400	129,043,400,000
R213 On 28/02/2031 Spot Bond			9.39500	83.75198	9.39500	83.73074			327,805,268,301,500.00	141,331,055,700	812,253,749,200
Total R213 SPOT									17,805,268,301,500.00	141,331,055,700	812,253,749,200
Total For R213									17,805,268,301,500.00	141,331,055,700	812,253,749,200
R214 On 28/02/2041 Spot Bond			9.61000	73.12385	9.61000	73.10489			399,926,408,032,000.00	41,615,651,200	926,288,912,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R214 SPOT									19,926,408,032,000.00	41,615,651,200	326,288,912,500
Total For R214									19,926,408,032,000.00	41,615,651,200	326,288,912,500
R337C On 21/06/2020 Spot Bond			8.54000	74.76229	8.54000	74.74512			0.00	0	0
Total R337C SPOT									0.00	0	0
Total For R337C									0.00	0	0
R347C On 21/06/2025 Spot Bond			9.05000	47.21738	9.05000	47.20590			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	101.61628			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	101.49948			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	103.33489			0.00	0	0
Total RCSB05 SPOT									0.00	0	0
Total For RCSB05									0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	102.16618			0.00	0	0
Total RCSB06 SPOT									0.00	0	0
Total For RCSB06									0.00	0	0
RCSB0 On 17/01/2017 Spot Bond			100.00000	97.51560	100.00000	97.26231			0.00	0	0
RCSB0 On 17/01/2017 Spot Bond			100.00000	97.51560	100.00000	97.26231			0.00	0	0
Total RCSB06/JIBAR SPOT									0.00	0	0
Total For RCSB06/JIBAR									0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	100.98371			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	93.39950	100.00000	93.16717			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	60.08864	100.00000	59.94307			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	84.29296	100.00000	84.10311			0.00	0	0
Total RCSB3U SPOT									0.00	0	0
Total For RCSB3U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RCSB6 On 31/03/2018 Spot Bond			100.00000	45.87811	100.00000	45.76697				0.00	0	0
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0
RDF01 On 04/09/2017 Spot Bond			100.00000	64.54135	100.00000	64.37491				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	11.49120	100.00000	11.47509				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	43.05058	100.00000	42.93957				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	29.79832	100.00000	29.72149				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	16.57743	100.00000	16.53468				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	100.39676				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.18267				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	100.75384				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond				100.00000	0.00000	100.94255				0.00	0	0
Total RDFB06 SPOT										0.00	0	0
Total For RDFB06										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond			100.00000	21.85654	100.00000	21.80241				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	100.19555				0.00	0	250,000,000
Total RDFB07 SPOT										0.00	0	250,000,000
Total For RDFB07										0.00	0	250,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDFB0 On 30/09/2021 Spot Bond				100.00000	0.00000	99.83883				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	100.66499				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFC3 On 23/03/2017 Spot Bond				100.00000	0.00000	100.10902				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	100.61607				0.00	0	0
Total RDFC33 SPOT										0.00	0	0
Total For RDFC33										0.00	0	0
RDFC3 On 07/07/2017 Spot Bond				100.00000	0.00000	101.45853				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	99.82660				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	100.93428				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	42.67739	100.00000	42.57400				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	100.96223				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	100.81912				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	102.73477				0.00	0	0
Total RED201 SPOT										0.00	0	0
Total For RED201										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RED20: On 05/04/2019 Spot Bond				100.00000	0.00000	102.88388				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	103.46918				0.00	0	0
Total RED203 SPOT										0.00	0	0
Total For RED203										0.00	0	0
RED30 On 16/09/2021 Spot Bond				100.00000	0.00000	101.34335				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RES011 On 02/03/2018 Spot Bond			100.00000	40.50007	100.00000	40.39978				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	21.43281	100.00000	21.37974				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	13.65867	100.00000	13.62484				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	10.55994	100.00000	10.53379				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	101.37688				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	101.27936				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	100.53119				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	101.81242				0.00	400,000,000	200,000,000
Total RES32 SPOT										0.00	400,000,000	200,000,000
Total For RES32										0.00	400,000,000	200,000,000
RES33 On 12/01/2017 Spot Bond				100.00000	0.00000	103.96573				0.00	0	0
Total RES33 SPOT										0.00	0	0
Total For RES33										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RES34 On 25/08/2019 Spot Bond				100.00000	0.00000	100.83534				0.00	0	0
Total RES34 SPOT										0.00	0	0
Total For RES34										0.00	0	0
RES35 On 25/08/2021 Spot Bond				100.00000	0.00000	100.84602				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	101.71401				0.00	0	0
Total RES36 SPOT										0.00	0	0
Total For RES36										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	96.70933				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	75.77460				0.00	0	1,300,000,000
Total RP014 SPOT										0.00	0	1,300,000,000
Total For RP014										0.00	0	1,300,000,000
RP018 On 12/02/2020 Spot Bond			12.35000	106.37187	12.35000	106.33723				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	19.45353	100.00000	19.40640				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	22.53494	100.00000	22.47914				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	17.48747	100.00000	17.46605				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	101.95434				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	48.35867				0.00	0	4,000,000,000
Total RPS002 SPOT										0.00	0	4,000,000,000
Total For RPS002										0.00	0	4,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RW21 On 21/04/2021 Spot Bond			9.89500	102.11974	9.89500	102.09265			0.00	0	9,200,000
Total RW21 SPOT									0.00	0	9,200,000
Total For RW21									0.00	0	9,200,000
RW23 On 10/12/2023 Spot Bond			10.36500	96.32403	10.36500	96.29729			0.00	0	130,000,000
Total RW23 SPOT									0.00	0	130,000,000
Total For RW23									0.00	0	130,000,000
RW28 On 10/12/2028 Spot Bond			11.10500	94.90671	11.10500	94.87853			0.00	0	0
Total RW28 SPOT									0.00	0	0
Total For RW28									0.00	0	0
S1324L On 30/01/2017 Spot Bond			100.00000	91.93955	100.00000	91.70854			0.00	0	0
Total S1324U SPOT									0.00	0	0
Total For S1324U									0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	104.09000	10.00000	104.06300			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			8.83500	101.44579	8.83500	101.42171			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	101.71350			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	99.83235			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	99.85054			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	100.02284			0.00	0	0
Total SBK18 SPOT									0.00	0	0
Total For SBK18									0.00	0	0
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	101.71357			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	101.77624			0.00	0	0
Total SBK20 SPOT									0.00	0	0
Total For SBK20									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	101.53272				0.00	0	0
Total SBK21 SPOT										0.00	0	0
Total For SBK21										0.00	0	0
SBK22 On 28/05/2025 Spot Bond				100.00000	0.00000	101.04040				0.00	0	0
Total SBK22 SPOT										0.00	0	0
Total For SBK22										0.00	0	0
SBK23 On 28/05/2022 Spot Bond			12.28500	98.15882	12.28500	98.12650				0.00	0	1,830,000,000
Total SBK23 SPOT										0.00	0	1,830,000,000
Total For SBK23										0.00	0	1,830,000,000
SBK24 On 19/10/2025 Spot Bond				100.00000	0.00000	101.60166				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	12.84290	100.00000	12.81178				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	102.33756				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			12.09500	102.65637	12.09500	102.62326				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			9.48000	100.54837	9.48000	100.52278				0.00	0	2,760,000,000
Total SBK9 SPOT										0.00	0	2,760,000,000
Total For SBK9										0.00	0	2,760,000,000
SBN33 On 15/09/2017 Spot Bond			9.16500	101.75505	9.16500	101.72986				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	100.50589				0.00	0	0
Total SBN45 SPOT										0.00	0	0
Total For SBN45										0.00	0	0
SBS13 On 22/09/2017 Spot Bond			8.28500	102.81367	8.28500	102.79062				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	100.61562				0.00	0	0
Total SBS16 SPOT										0.00	0	0
Total For SBS16										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	101.10139			0.00	0	250,000,000
Total SBS18 SPOT									0.00	0	250,000,000
Total For SBS18									0.00	0	250,000,000
SBS19 On 23/06/2021 Spot Bond			9.79000	101.55239	9.79000	101.52573			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			10.55000	98.26558	10.55000	98.23767			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	102.22486			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	100.93902			0.00	0	0
Total SBS23 SPOT									0.00	0	0
Total For SBS23									0.00	0	0
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	101.44601			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			8.86000	100.86390	8.86000	100.83975			0.00	0	0
Total SBS25 SPOT									0.00	0	0
Total For SBS25									0.00	0	0
SBS26 On 28/02/2017 Spot Bond			100.00000	85.68075	100.00000	85.48009			0.00	0	0
Total SBS26U SPOT									0.00	0	0
Total For SBS26U									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			10.58500	101.33798	10.58500	101.30958			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	101.54961			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			8.84000	100.07349	8.84000	100.04971			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			10.74000	85.94444	10.74000	85.91960			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	99.97907				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			10.71000	94.71156	10.71000	94.68442				0.00	0	0
Total SBS31 SPOT										0.00	0	0
Total For SBS31										0.00	0	0
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	100.40388				0.00	0	0
Total SBS32 SPOT										0.00	0	0
Total For SBS32										0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	100.21325				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			10.77000	99.33191	10.77000	99.30313				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	101.59001				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	101.33852				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			9.06500	100.42659	9.06500	100.40240				0.00	0	0
Total SBS37 SPOT										0.00	0	0
Total For SBS37										0.00	0	0
SBS38 On 29/01/2025 Spot Bond			10.40000	96.71668	10.40000	96.69003				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			10.93500	95.59814	10.93500	95.57049				0.00	0	5,000,000,000
Total SBS39 SPOT										0.00	0	5,000,000,000
Total For SBS39										0.00	0	5,000,000,000
SBS4 On 16/11/2021 Spot Bond			10.12500	95.24088	10.12500	95.21490				0.00	0	580,000,000
Total SBS4 SPOT										0.00	0	580,000,000
Total For SBS4										0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	101.31408				0.00	0	0
Total SBS40 SPOT										0.00	0	0
Total For SBS40										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS41 On 12/11/2022 Spot Bond			9.81500	101.99607	9.81500	101.96906				0.00	0	0
Total SBS41 SPOT										0.00	0	0
Total For SBS41										0.00	0	0
SBS42 On 12/11/2025 Spot Bond			10.43000	102.55188	10.43000	102.52308				0.00	0	0
Total SBS42 SPOT										0.00	0	0
Total For SBS42										0.00	0	0
SBS43 On 12/11/2027 Spot Bond			10.64000	102.52150	10.64000	102.49215				0.00	0	0
Total SBS43 SPOT										0.00	0	0
Total For SBS43										0.00	0	0
SBS44 On 15/02/2019 Spot Bond				100.00000	0.00000	101.16280				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	101.55422				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			9.84500	107.55143	9.84500	107.52335				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	101.55900				0.00	0	0
Total SBS47 SPOT										0.00	0	0
Total For SBS47										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.43000	113.01707	3.43000	271.11267				0.00	0	0
Total SBSI11 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			4.95000	141.09121	4.95000	142.41873				0.00	0	0
Total SBSI12 SPOT										0.00	0	0
Total For SBSI12										0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			100.00000	129.97177	100.00000	129.63924				0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			100.00000	129.97177	100.00000	129.63924				0.00	0	0
Total SBSI12/R211 SPOT										0.00	0	0
Total For SBSI12/R211										0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			3.70000	198.27908	3.70000	197.19609				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	57.68337	100.00000	57.54053				0.00	0	0
Total SCM10U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SCM10U									0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A2U SPOT									0.00	0	0
Total For SF2A2U									0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2BU SPOT									0.00	0	0
Total For SF2BU									0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2CU SPOT									0.00	0	0
Total For SF2CU									0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2DU SPOT									0.00	0	0
Total For SF2DU									0.00	0	0
SGI004 On 20/01/2021 Spot Bond				100.00000	0.00000	102.78901			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	102.78913			0.00	0	0
Total SGI005 SPOT									0.00	0	0
Total For SGI005									0.00	0	0
SHI02 On 01/10/2021 Spot Bond				183.18147	0.00000	82.63494			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHI05 On 31/01/2017 Spot Bond			5.65000	126.90397	5.65000	142.32634			0.00	0	0
Total SHI05 SPOT									0.00	0	0
Total For SHI05									0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	101.53230	6.50000	101.51452			0.00	0	0
Total SHPCBU SPOT									0.00	0	0
Total For SHPCBU									0.00	0	0
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	100.47280			0.00	0	0
Total SHS04 SPOT									0.00	0	0
Total For SHS04									0.00	0	0
SHS05 On 29/06/2017 Spot Bond			9.03500	99.87549	9.03500	99.83955			0.00	0	0
Total SHS05 SPOT									0.00	0	0
Total For SHS05									0.00	0	0
SHS05/ On 29/06/2017 Spot Bond			8.75000	100.01149	8.75000	99.97661			0.00	0	0
Total SHS05/R203 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SHS05/R203										0.00	0	0
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	101.10314				0.00	0	0
Total SHS06 SPOT										0.00	0	0
Total For SHS06										0.00	0	0
SHS11 On 25/11/2020 Spot Bond			10.00000	104.09000	10.00000	104.06300				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	100.22365				0.00	0	0
Total SHS14 SPOT										0.00	0	0
Total For SHS14										0.00	0	0
SHS19 On 10/09/2017 Spot Bond			9.36500	103.58353	9.36500	103.55734				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	101.31391				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	99.97691				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	99.97599				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			10.25500	98.77606	10.25500	98.74907				0.00	0	0
Total SHS25 SPOT										0.00	0	0
Total For SHS25										0.00	0	0
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	99.97599				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	102.35453				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	29.25197	100.00000	29.17953				0.00	0	0
Total SHS29U SPOT										0.00	0	0
Total For SHS29U										0.00	0	0
SLI3 On 15/08/2018 Spot Bond			9.73500	101.66882	9.73500	101.64257				0.00	0	0
Total SLI3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SLI3										0.00	0	0
SLI4 On 15/08/2021 Spot Bond				100.00000	0.00000	101.14018				0.00	0	970,000,000
Total SLI4 SPOT										0.00	0	970,000,000
Total For SLI4										0.00	0	970,000,000
SLRA1 On 15/08/2019 Spot Bond				100.00000	0.00000	101.08571				0.00	0	0
Total SLRA1 SPOT										0.00	0	0
Total For SLRA1										0.00	0	0
SLRA2 On 15/11/2021 Spot Bond				100.00000	0.00000	101.11461				0.00	0	0
Total SLRA2 SPOT										0.00	0	0
Total For SLRA2										0.00	0	0
SLRB1 On 15/08/2019 Spot Bond				100.00000	0.00000	101.13227				0.00	0	0
Total SLRB1 SPOT										0.00	0	0
Total For SLRB1										0.00	0	0
SLRB2 On 15/11/2021 Spot Bond				100.00000	0.00000	101.14367				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	101.22647				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	101.25054				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			8.96500	101.88948	8.96500	101.86480				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	102.07899				0.00	0	0
Total SNT02 SPOT										0.00	0	0
Total For SNT02										0.00	0	0
SNT03 On 12/04/2023 Spot Bond			11.38500	49.85749	11.38500	104.14626				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	100.94090				0.00	0	600,000,000
Total SPDA10 SPOT										0.00	0	600,000,000
Total For SPDA10										0.00	0	600,000,000
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	101.03175				0.00	0	0
Total SPDA4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SPDA4										0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	100.88713				0.00	0	0
Total SPDA5 SPOT										0.00	0	0
Total For SPDA5										0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	100.90714				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	100.89611				0.00	0	0
Total SPDA7 SPOT										0.00	0	0
Total For SPDA7										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond				100.00000	0.00000	100.92274				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	100.92515				0.00	0	0
Total SPDA9 SPOT										0.00	0	0
Total For SPDA9										0.00	0	0
SPG00: On 09/09/2019 Spot Bond				100.00000	0.00000	100.50843				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	101.53917				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	101.75932				0.00	0	0
Total SSA05 SPOT										0.00	0	0
Total For SSA05										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			10.13500	95.91995	10.13500	95.89390				0.00	0	300,000,000
Total SSA06 SPOT										0.00	0	300,000,000
Total For SSA06										0.00	0	300,000,000
SSN00: On 01/03/2017 Spot Bond				100.00000	0.00000	100.70176				0.00	0	0
Total SSN001 SPOT										0.00	0	0
Total For SSN001										0.00	0	0
SSN00: On 26/03/2017 Spot Bond				100.00000	0.00000	100.00026				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	101.63540				0.00	0	0
Total SSN003 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN003										0.00	0	0
SSN00: On 31/03/2021 Spot Bond			9.92500	90.84744	9.92500	90.82327				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			9.92500	90.84744	9.92500	90.82327				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			9.61500	97.16343	9.61500	97.13864				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	100.22782				0.00	0	0
Total SSN008 SPOT										0.00	0	0
Total For SSN008										0.00	0	0
SSN00: On 15/09/2017 Spot Bond			8.64500	102.10522	8.64500	102.08135				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN01: On 31/01/2025 Spot Bond			2.95000	119.19446	2.95000	119.63323				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01: On 21/12/2018 Spot Bond			9.61500	97.32446	9.61500	97.29935				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN01: On 26/08/2018 Spot Bond			8.50000	100.66299	8.50000	100.57303				0.00	0	0
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN01: On 21/12/2026 Spot Bond			10.99000	97.29946	10.99000	97.27086				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN02: On 28/02/2031 Spot Bond			11.26500	72.45208	11.26500	72.43015				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02: On 21/01/2019 Spot Bond				100.00000	0.00000	101.70655				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02: On 16/01/2019 Spot Bond				100.00000	0.00000	101.72977				0.00	0	0
Total SSN026 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN026										0.00	0	0
SSN02: On 25/09/2019 Spot Bond				100.00000	0.00000	100.00028				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02: On 16/10/2019 Spot Bond				100.00000	0.00000	96.05663				0.00	0	0
Total SSN028 SPOT										0.00	0	0
Total For SSN028										0.00	0	0
SSN02: On 07/12/2023 Spot Bond				100.00000	0.00000	100.61577				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 24/05/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN030 SPOT										0.00	0	0
Total For SSN030										0.00	0	0
SSN03: On 17/03/2020 Spot Bond				100.00000	0.00000	100.22617				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03: On 02/06/2020 Spot Bond				100.00000	0.00000	100.67553				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond				100.00000	0.00000	101.06533				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03: On 18/12/2020 Spot Bond				100.00000	0.00000	103.98694				0.00	0	0
Total SSN036 SPOT										0.00	0	0
Total For SSN036										0.00	0	0
SSN03: On 01/06/2021 Spot Bond				100.00000	0.00000	100.74005				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	108.03996	9.55000	104.00755				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN03: On 16/08/2019 Spot Bond				100.00000	0.00000	101.01175				0.00	0	0
Total SSN039 SPOT										0.00	0	0
Total For SSN039										0.00	0	0
SSN04: On 11/10/2023 Spot Bond				100.00000	0.00000	101.91760				0.00	0	0
Total SSN040 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN040										0.00	0	0
SSN04 On 13/10/2023 Spot Bond			10.08500	107.58897	10.08500	100.61442				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN04 On 03/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN042 SPOT										0.00	0	0
Total For SSN042										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.92000	96.89801	9.92000	96.87223				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A1C On 21/02/2048 Spot Bond				100.00000	0.00000	100.90213				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	100.93715				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			9.84500	93.04775	9.84500	101.28171				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A1C On 21/08/2018 Spot Bond				100.00000	0.00000	100.89808				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	100.93458				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			9.74500	106.21276	9.74500	105.50113				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	100.86353				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	100.89808				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	100.93261				0.00	0	0
Total T13A15 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For T13A15										0.00	0	0
T13A16 On 21/08/2020 Spot Bond			9.84500	105.01272	9.84500	104.79355				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	100.92215				0.00	0	0
Total T13A18 SPOT										0.00	0	0
Total For T13A18										0.00	0	0
T13A19 On 21/08/2020 Spot Bond				100.00000	0.00000	100.94707				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			9.79500	103.25122	9.79500	103.22440				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	100.61595				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	100.18256				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	99.78550				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	99.79849				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	99.79383				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	101.41054				0.00	0	0
Total TFS138 SPOT										0.00	0	0
Total For TFS138										0.00	0	0
TFS139 On 27/05/2019 Spot Bond				100.00000	0.00000	100.73459				0.00	0	2,489,583,400
Total TFS139 SPOT										0.00	0	2,489,583,400
Total For TFS139										0.00	0	2,489,583,400
TFS141 On 28/10/2019 Spot Bond				100.00000	0.00000	101.46857				0.00	0	0
Total TFS141 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TFS141										0.00	0	0
TFS142 On 28/10/2021 Spot Bond				100.00000	0.00000	101.51826				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	100.93563				0.00	0	0
Total TFS143 SPOT										0.00	0	0
Total For TFS143										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	101.85195				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	103.48214	7.83000	103.46054				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	101.73332				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	96.05708	7.39000	103.26648				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	101.73332				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	96.17533	7.16000	103.16502				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	101.82818				0.00	0	0
Total TH10B1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH10B1										0.00	0	0
TH10B: On 18/07/2017 Spot Bond				100.00000	0.00000	101.82043				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C: On 18/10/2038 Spot Bond				100.00000	0.00000	102.00621				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	101.98106				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	102.74067				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	102.65377				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	101.68297				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.74493				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	103.88146	8.73000	103.68867				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	101.53334				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	101.73331				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			9.98000	85.34962	9.98000	101.11235				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	101.43543				0.00	0	0
Total TH11A7 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TH11A7									0.00	0	0
TH11Aε On 18/07/2041 Spot Bond				100.00000	0.00000	101.73331			0.00	0	0
Total TH11A8 SPOT									0.00	0	0
Total For TH11A8									0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.83204			0.00	0	0
Total TH11B1 SPOT									0.00	0	0
Total For TH11B1									0.00	0	0
TH11Bε On 18/07/2041 Spot Bond				100.00000	0.00000	101.81075			0.00	0	0
Total TH11B2 SPOT									0.00	0	0
Total For TH11B2									0.00	0	0
TH11Bε On 18/07/2041 Spot Bond				100.00000	0.00000	101.80300			0.00	0	0
Total TH11B3 SPOT									0.00	0	0
Total For TH11B3									0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	102.00233			0.00	0	0
Total TH11C1 SPOT									0.00	0	0
Total For TH11C1									0.00	0	0
TH11Cε On 18/07/2041 Spot Bond				100.00000	0.00000	101.99459			0.00	0	0
Total TH11C2 SPOT									0.00	0	0
Total For TH11C2									0.00	0	0
TH11Cε On 18/07/2041 Spot Bond				100.00000	0.00000	101.92687			0.00	0	0
Total TH11C3 SPOT									0.00	0	0
Total For TH11C3									0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	102.60544			0.00	0	0
Total TH11D1 SPOT									0.00	0	0
Total For TH11D1									0.00	0	0
TH11Dε On 18/07/2041 Spot Bond				100.00000	0.00000	102.61317			0.00	0	0
Total TH11D2 SPOT									0.00	0	0
Total For TH11D2									0.00	0	0
TH11Dε On 18/07/2041 Spot Bond				100.00000	0.00000	102.57454			0.00	0	0
Total TH11D3 SPOT									0.00	0	0
Total For TH11D3									0.00	0	0
TH12A1 On 21/08/2048 Spot Bond				100.00000	0.00000	100.89212			0.00	0	0
Total TH12A1 SPOT									0.00	0	0
Total For TH12A1									0.00	0	0
TH12Aε On 21/08/2019 Spot Bond				100.00000	0.00000	100.91714			0.00	0	0
Total TH12A2 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12A2										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond			9.79500	101.32696	9.79500	101.76334				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A3 On 21/02/2048 Spot Bond				100.00000	0.00000	100.90213				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	100.93715				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			9.70500	100.33276	9.70500	100.30693				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	100.89713				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	100.93715				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			9.81500	87.37497	9.81500	99.45423				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B9 On 21/08/2019 Spot Bond				100.00000	0.00000	100.98215				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	100.98215				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	100.98215				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	100.98215				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C4 On 21/08/2019 Spot Bond				100.00000	0.00000	101.06207				0.00	0	0
Total TH12C1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12C1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	101.06207				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	101.06207				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C: On 21/02/2048 Spot Bond				100.00000	0.00000	101.06107				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	101.38582				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	101.38582				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	101.51722				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	101.37986				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	100.87911				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	100.90114				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	100.93707				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			9.94500	101.39555	9.94500	101.36881				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	100.88012				0.00	0	0
Total TH13A5 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13A5										0.00	0	0
TH13A5 On 21/08/2018 Spot Bond				100.00000	0.00000	100.90214				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A6 On 21/08/2020 Spot Bond				100.00000	0.00000	100.42326				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond			9.83500	101.98178	9.83500	102.73534				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A8 On 21/08/2018 Spot Bond				100.00000	0.00000	100.86353				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	100.98204				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	100.98304				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	100.98678				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	100.96709				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	100.97905				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	101.05195				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	101.05993				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	101.03596				0.00	0	0
Total TH13C3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13C3										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	101.05560				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	101.10682				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	101.38054				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	101.38054				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	101.37814				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	101.36355				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	101.40040				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A: On 21/11/2017 Spot Bond				100.00000	0.00000	100.93367				0.00	0	0
Total TH14A1 SPOT										0.00	0	0
Total For TH14A1										0.00	0	0
TH14A: On 21/11/2019 Spot Bond				100.00000	0.00000	101.01674				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A: On 21/11/2021 Spot Bond				100.00000	0.00000	101.04864				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			9.89500	101.81275	9.89500	101.78558				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14B: On 21/11/2021 Spot Bond				100.00000	0.00000	101.11604				0.00	0	0
Total TH14B1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH14B1										0.00	0	0
TH14C On 21/11/2021 Spot Bond				100.00000	0.00000	101.17123				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14D On 21/11/2021 Spot Bond				100.00000	0.00000	101.50145				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH9A11 On 18/07/2039 Spot Bond				100.00000	0.00000	101.67717				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	101.76428				0.00	0	0
Total TH9A12 SPOT										0.00	0	0
Total For TH9A12										0.00	0	0
THE8A On 18/04/2036 Spot Bond			101.06155	6.88209	101.06155	6.86527				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A2 On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A3 On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A6 On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A7 On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9A7 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.88042			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	102.12224			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	102.67300			0.00	0	0
Total THE9D4 SPOT									0.00	0	0
Total For THE9D4									0.00	0	0
TL20 On 22/02/2020 Spot Bond			9.91500	94.89170	9.91500	94.82875			0.00	0	15,500,000
Total TL20 SPOT									0.00	0	15,500,000
Total For TL20									0.00	0	15,500,000
TL20/R: On 22/02/2020 Spot Bond			100.00000	21.40065	100.00000	21.36015			0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	104.09000	10.00000	104.06300			0.00	0	0
Total TL20/R207 SPOT									0.00	0	0
Total For TL20/R207									0.00	0	0
TN17 On 14/11/2017 Spot Bond			8.53500	101.72310	8.53500	101.69962			0.00	0	29,967,618,178
Total TN17 SPOT									0.00	0	29,967,618,178
Total For TN17									0.00	0	29,967,618,178
TN17/R: On 14/11/2017 Spot Bond			100.00000	54.84226	100.00000	54.71954			0.00	0	0
Total TN17/R203 SPOT									0.00	0	0
Total For TN17/R203									0.00	0	0
TN20 On 17/09/2020 Spot Bond			9.79500	105.10908	9.79500	105.08133		352,620,000,000.00		36,000,000	41,533,400,000
Total TN20 SPOT								352,620,000,000.00		36,000,000	41,533,400,000
Total For TN20								352,620,000,000.00		36,000,000	41,533,400,000
TN20/R: On 17/09/2020 Spot Bond			100.00000	17.62345	100.00000	17.58403		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	6.61037	100.00000	6.59436				0.00	0	0
Total TN20U SPOT										0.00	0	0
Total For TN20U										0.00	0	0
TN23 On 06/11/2023 Spot Bond			10.58500	102.58195	10.58500	102.55273				0.00	0	23,594,700,000
Total TN23 SPOT										0.00	0	23,594,700,000
Total For TN23										0.00	0	23,594,700,000
TN23/R On 06/11/2023 Spot Bond			100.00000	12.50555	100.00000	12.47757				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			10.94000	95.46261	10.94000	95.43498				0.00	0	29,080,000,000
Total TN25 SPOT										0.00	0	29,080,000,000
Total For TN25										0.00	0	29,080,000,000
TN25/R On 19/08/2025 Spot Bond			100.00000	12.78911	100.00000	12.76096				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			10.95000	88.23510	10.95000	88.20912				0.00	0	11,900,000,000
Total TN27 SPOT										0.00	0	11,900,000,000
Total For TN27										0.00	0	11,900,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	9.85742	100.00000	9.83537				0.00	0	0
Total TN27/R186 SPOT										0.00	0	0
Total For TN27/R186										0.00	0	0
TN30 On 09/10/2030 Spot Bond			11.42500	95.95609	11.42500	95.92680				0.00	0	8,800,000,000
Total TN30 SPOT										0.00	0	8,800,000,000
Total For TN30										0.00	0	8,800,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	122.95646	8.00000	122.92996				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			11.75000	94.40721	11.75000	94.37759				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	102.35746	10.75000	102.32801				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	100.94199				0.00	5,347,200	5,347,200

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 TNF18 SPOT										0.00	5,347,200	5,347,200
Total For TNF18										0.00	5,347,200	5,347,200
TORQ1 On 15/08/2026 Spot Bond				100.00000	0.00000	101.23346				0.00	0	0
Total TORQ10 SPOT										0.00	0	0
Total For TORQ10										0.00	0	0
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ2 SPOT										0.00	0	0
Total For TORQ2										0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	101.00271				0.00	0	0
Total TORQ3 SPOT										0.00	0	0
Total For TORQ3										0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ4 SPOT										0.00	0	0
Total For TORQ4										0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ5 SPOT										0.00	0	0
Total For TORQ5										0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	101.40768				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	101.07058				0.00	0	0
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TORQ8 On 15/08/2026 Spot Bond				100.00000	0.00000	101.09387				0.00	0	0
Total TORQ8 SPOT										0.00	0	0
Total For TORQ8										0.00	0	0
TORQ9 On 15/08/2026 Spot Bond				100.00000	0.00000	101.12879				0.00	0	0
Total TORQ9 SPOT										0.00	0	0
Total For TORQ9										0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	104.09000	10.00000	104.06300				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	99.83654				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	99.82021				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA03 On 10/04/2019 Spot Bond				100.00000	0.00000	101.75033				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TPDA05 On 30/11/2020 Spot Bond				100.00000	0.00000	100.68306				0.00	0	0
Total TPDA06 SPOT										0.00	0	0
Total For TPDA06										0.00	0	0
TPDA06 On 30/11/2020 Spot Bond			9.85500	99.63047	9.85500	99.60400				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	99.94648	10.00000	99.91972				0.00	0	0
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	99.94781	9.75000	99.92172				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	9.94850	100.00000	9.92284				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	100.34134				0.00	0	0
Total TRA2A1 SPOT										0.00	0	0
Total For TRA2A1										0.00	0	0
TRA2A1 On 14/12/2025 Spot Bond				100.00000	0.00000	100.35667				0.00	0	0
Total TRA2A2 SPOT										0.00	0	0
Total For TRA2A2										0.00	0	0
TRA2A2 On 14/12/2020 Spot Bond			10.09500	99.03030	10.09500	98.81617				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A3 On 14/12/2018 Spot Bond				100.00000	0.00000	100.34171				0.00	0	0
Total TRA2A4 SPOT										0.00	0	0
Total For TRA2A4										0.00	0	0
TRA2A4 On 14/12/2020 Spot Bond				100.00000	0.00000	100.35667				0.00	0	0
Total TRA2A5 SPOT										0.00	0	0
Total For TRA2A5										0.00	0	0
TRA2A5 On 14/12/2020 Spot Bond			9.89500	101.50413	9.89500	99.52079				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.38107				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	100.39044				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	100.42976				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	100.44471				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D On 14/12/2025 Spot Bond				100.00000	0.00000	100.54161				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	100.54161				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	100.37296				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA3:On 14/06/2024 Spot Bond			100.00000	8.04466	100.00000	8.02474				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	8.56281	100.00000	8.54160				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	100.36057				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	8.87368	100.00000	8.85172				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.36245				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	9.13276	100.00000	9.11015				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	100.41505				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	12.29343	100.00000	12.26298				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.53101				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	15.76498	100.00000	15.72595				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	19.78168	100.00000	19.73376				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	4.05974	100.00000	4.04991				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP202 On 02/02/2017 Spot Bond				100.00000	0.00000	99.20625				0.00	0	0
Total TSP202 SPOT										0.00	0	0
Total For TSP202										0.00	0	0
TSP203 On 16/02/2017 Spot Bond				100.00000	0.00000	98.90373				0.00	0	0
Total TSP203 SPOT										0.00	0	0
Total For TSP203										0.00	0	0
TSP205 On 02/03/2017 Spot Bond				100.00000	0.00000	98.54626				0.00	0	0
Total TSP205 SPOT										0.00	0	0
Total For TSP205										0.00	0	0
TSP206 On 16/03/2017 Spot Bond				100.00000	0.00000	98.26074				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP206 SPOT										0.00	0	0
Total For TSP206										0.00	0	0
TSP207 On 28/04/2017 Spot Bond				100.00000	0.00000	97.28563				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	96.98911				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	96.66793				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	96.36306				0.00	0	0
Total TSP211 SPOT										0.00	0	0
Total For TSP211										0.00	0	0
TSP212 On 22/12/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP212 SPOT										0.00	0	0
Total For TSP212										0.00	0	0
TSP213 On 22/06/2017 Spot Bond				100.00000	0.00000	96.07834				0.00	0	0
Total TSP213 SPOT										0.00	0	0
Total For TSP213										0.00	0	0
TSP214 On 05/01/2017 Spot Bond				100.00000	0.00000	99.84776				0.00	0	0
Total TSP214 SPOT										0.00	0	0
Total For TSP214										0.00	0	0
TSP215 On 06/07/2017 Spot Bond				100.00000	0.00000	95.76457				0.00	0	0
Total TSP215 SPOT										0.00	0	0
Total For TSP215										0.00	0	0
TSP216 On 19/01/2017 Spot Bond				100.00000	0.00000	99.52415				0.00	0	0
Total TSP216 SPOT										0.00	0	0
Total For TSP216										0.00	0	0
TSP217 On 20/07/2017 Spot Bond				100.00000	0.00000	101.50240				0.00	0	0
Total TSP217 SPOT										0.00	0	0
Total For TSP217										0.00	0	0
TSP218 On 03/08/2017 Spot Bond				100.00000	0.00000	95.16102				0.00	0	0
Total TSP218 SPOT										0.00	0	0
Total For TSP218										0.00	0	0
TSP219 On 17/08/2017 Spot Bond				100.00000	0.00000	94.88049				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP219 SPOT										0.00	0	0
Total For TSP219										0.00	0	0
TTO01L On 28/08/2019 Spot Bond			100.00000	20.27347	100.00000	20.22435				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC18 On 17/01/2017 Spot Bond				100.00000	0.00000	101.58651				0.00	0	0
Total TWC187 SPOT										0.00	0	0
Total For TWC187										0.00	0	0
TWC19 On 15/02/2017 Spot Bond				100.00000	0.00000	100.94126				0.00	0	0
Total TWC193 SPOT										0.00	0	0
Total For TWC193										0.00	0	0
TWC19 On 17/02/2017 Spot Bond				100.00000	0.00000	100.89718				0.00	0	0
Total TWC195 SPOT										0.00	0	0
Total For TWC195										0.00	0	0
TWC19 On 20/02/2017 Spot Bond				100.00000	0.00000	100.80634				0.00	0	0
Total TWC197 SPOT										0.00	0	0
Total For TWC197										0.00	0	0
TWC20 On 27/02/2017 Spot Bond				100.00000	0.00000	100.64953				0.00	0	0
Total TWC201 SPOT										0.00	0	0
Total For TWC201										0.00	0	0
TWC20 On 13/01/2017 Spot Bond				100.00000	0.00000	101.70077				0.00	0	0
Total TWC202 SPOT										0.00	0	0
Total For TWC202										0.00	0	0
TWC20 On 07/04/2017 Spot Bond				100.00000	0.00000	101.73952				0.00	0	0
Total TWC203 SPOT										0.00	0	0
Total For TWC203										0.00	0	0
TWC20 On 13/01/2017 Spot Bond				100.00000	0.00000	101.65561				0.00	0	0
Total TWC204 SPOT										0.00	0	0
Total For TWC204										0.00	0	0
TWC20 On 20/04/2017 Spot Bond				100.00000	0.00000	101.33691				0.00	0	0
Total TWC205 SPOT										0.00	0	0
Total For TWC205										0.00	0	0
TWC20 On 16/01/2017 Spot Bond				100.00000	0.00000	101.61466				0.00	0	0
Total TWC206 SPOT										0.00	0	0
Total For TWC206										0.00	0	0
TWC20 On 18/01/2017 Spot Bond				100.00000	0.00000	101.46396				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC207 SPOT										0.00	0	0
Total For TWC207										0.00	0	0
TWC20 On 20/01/2017 Spot Bond				100.00000	0.00000	101.31325				0.00	0	0
Total TWC208 SPOT										0.00	0	0
Total For TWC208										0.00	0	0
TWC21 On 07/02/2017 Spot Bond				100.00000	0.00000	101.01185				0.00	0	0
Total TWC210 SPOT										0.00	0	0
Total For TWC210										0.00	0	0
TWC21 On 13/02/2017 Spot Bond				100.00000	0.00000	100.94727				0.00	0	0
Total TWC211 SPOT										0.00	0	0
Total For TWC211										0.00	0	0
TWC21 On 15/02/2017 Spot Bond				100.00000	0.00000	100.90524				0.00	0	0
Total TWC212 SPOT										0.00	0	0
Total For TWC212										0.00	0	0
TWC21 On 24/02/2017 Spot Bond				100.00000	0.00000	100.64504				0.00	0	0
Total TWC213 SPOT										0.00	0	0
Total For TWC213										0.00	0	0
TWC21 On 27/02/2017 Spot Bond				100.00000	0.00000	100.62433				0.00	0	0
Total TWC215 SPOT										0.00	0	0
Total For TWC215										0.00	0	0
TWC21 On 27/02/2017 Spot Bond				100.00000	0.00000	100.17030				0.00	0	0
Total TWC216 SPOT										0.00	0	0
Total For TWC216										0.00	0	0
UG21 On 02/03/2021 Spot Bond			10.00500	105.78308	10.00500	105.75455				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			10.94000	105.54395	10.94000	105.51289				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	8.72236	100.00000	8.70509				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	8.92903	100.00000	8.90741				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	9.19853	100.00000	9.17625				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total VJA03U SPOT									0.00	0	0
Total For VJA03U									0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	9.52130	100.00000	9.49823			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	10.79546	100.00000	10.76176			0.00	0	0
Total VJA05U SPOT									0.00	0	0
Total For VJA05U									0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	11.85884	100.00000	11.80669			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	10.52522	100.00000	10.43210			0.00	0	0
Total VJA07U SPOT									0.00	0	0
Total For VJA07U									0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	8.52775	100.00000	8.51086			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	8.83094	100.00000	8.80954			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	8.97084	100.00000	8.94911			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	9.27401	100.00000	9.25154			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	10.52336	100.00000	10.49051			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	9.20577	100.00000	9.17702			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	10.33026	100.00000	10.23887			0.00	0	0
Total VJB07U SPOT									0.00	0	0
Total For VJB07U									0.00	0	0
VKC17 On 06/03/2017 Spot Bond				100.00000	0.00000	102.65479			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VKC17 SPOT										0.00	0	0
Total For VKC17										0.00	0	0
VKC18 On 29/03/2017 Spot Bond				100.94292	0.00000	102.08378				0.00	0	0
Total VKC18 SPOT										0.00	0	0
Total For VKC18										0.00	0	0
VKE01L On 01/04/2018 Spot Bond			100.00000	45.86954	100.00000	45.75842				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	101.23405				0.00	0	0
Total VKE03 SPOT										0.00	0	0
Total For VKE03										0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	100.00009				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	101.21640				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	100.50039				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	99.97656				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	8.20722	100.00000	8.19096				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	8.56424	100.00000	8.54350				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	10.42634	100.00000	10.40108				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	5.40608	100.00000	5.39299				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	10.57927	100.00000	10.54625				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	11.65130	100.00000	11.60006				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	10.21057	100.00000	10.12022				0.00	0	0
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	8.01261	100.00000	7.99674				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	8.46614	100.00000	8.44563				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	10.65427	100.00000	10.62846				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	5.15879	100.00000	5.14630				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	10.24506	100.00000	10.21306				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	11.37405	100.00000	11.32403				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	9.97112	100.00000	9.88290				0.00	0	0
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00124	100.00000	0.00124				0.00	0	0
Total WRS1U SPOT										0.00	0	0
Total For WRS1U										0.00	0	0
WRS2L On 25/11/2029 Spot Bond			100.00000	10.33920	100.00000	10.29374				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			2.71000	248.78746	2.71000	248.75627				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total WS05 SPOT										0.00	0	0
Total For WS05										0.00	0	0
WSP2 On 28/05/2017 Spot Bond			8.25000	101.07320	8.25000	101.05112				0.00	0	0
Total WSP2 SPOT										0.00	0	0
Total For WSP2										0.00	0	0
WSP2/f On 28/05/2017 Spot Bond			100.00000	74.06310	100.00000	73.91958				0.00	0	0
Total WSP2/R203 SPOT										0.00	0	0
Total For WSP2/R203										0.00	0	0
WSP3 On 28/05/2019 Spot Bond			8.54000	101.74221	8.54000	101.71872				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			8.83500	101.23434	8.83500	101.21017				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			9.10500	100.38177	9.10500	100.35709				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/f On 28/05/2021 Spot Bond			100.00000	12.18455	100.00000	12.15729				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			7.92500	80.74794	7.92500	80.73061				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										19,839,440,950,241,500.00	235,549,326,612	307,128,886,226
Total for SPOT :										19,839,440,950,241,500.00	235,549,326,612	307,128,886,226
Total Futures										19,839,440,983,587,200.00	235,549,326,912	307,129,685,568
Total Options										0.00	0	36,955
Grand Total:										19,839,440,983,587,200.00	235,549,326,912	307,129,722,523