



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/01/2017

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On	02/11/2017	Bond Future		133.16559	133.16559	132.50605	132.50605			0.00	0	0
Total EL28 Future											0.00	0	0
EL28	On	02/11/2017	Bond Future	133.87			1,363.95000	1.36395	704,410		0.00	0	0
EL28	On	02/11/2017	Bond Future	133.88			0.00000	0.00000	0,000		0.00	0	0
EL28	On	02/11/2017	Bond Future	133.88			1,373.95000	1.37395	714,410		0.00	0	0
EL28	On	02/11/2017	Bond Future	133.89			0.00000	0.00000	0,000		0.00	0	0
EL28	On	02/11/2017	Bond Future	133.89			1,383.95000	1.38395	724,410		0.00	0	0
EL28	On	02/11/2017	Bond Future	133.87			0.00000	0.00000	0,000		0.00	0	0
Total EL28 Option											0.00	0	0
Total For EL28											0.00	0	0
ES33	On	02/02/2017	Bond Future		10.41676	80.17770	10.39767	80.30100			0.00	0	2,000
ES33	On	04/05/2017	Bond Future		10.49563	77.91826	10.47583	78.04443			0.00	0	9,402
ES33	On	03/08/2017	Bond Future		10.56878	79.45273	10.54825	79.58188			0.00	0	0
ES33	On	02/11/2017	Bond Future		10.63963	77.27373	10.61842	77.40550			0.00	0	0
Total ES33 Future											0.00	0	11,402
ES33	On	02/02/2017	Bond Future	10.61			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	02/02/2017	Bond Future	10.59	Call			1,228.83000	1.22883	1,105,530		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.59	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.60	Call			1,291.92000	1.29192	1,168,620		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.60	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/02/2017	Bond Future	10.61	Call			1,354.93000	1.35493	1,231,630		0.00	0	0
ES33	On	04/05/2017	Bond Future	10.54	Call			407.79000	0.40779	281,620		0.00	0	0
ES33	On	04/05/2017	Bond Future	10.54	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/05/2017	Bond Future	10.55	Call			471.04000	0.47104	344,870		0.00	0	0
ES33	On	04/05/2017	Bond Future	10.55	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/05/2017	Bond Future	10.56	Call			534.22000	0.53422	408,050		0.00	0	0
ES33	On	04/05/2017	Bond Future	10.56	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/08/2017	Bond Future	10.53	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/08/2017	Bond Future	10.53	Put			115.08000	0.11508	244,230		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			51.99000	0.05199	181,140		0.00	0	0
ES33	On	03/08/2017	Bond Future	10.55	Call			11.02000	0.01102	0,000		0.00	0	0
ES33	On	03/08/2017	Bond Future	10.55	Put			0.00000	0.00000	118,130		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.68	Call			381.66000	0.38166	249,890		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.68	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.66	Call			258.02000	0.25802	126,250		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.66	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.67	Call			319.88000	0.31988	188,110		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.67	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	11,402
ES42	On	02/02/2017	Bond Future			10.53632	84.55028	10.52217	84.65555			0.00	0	4,277
ES42	On	04/05/2017	Bond Future			10.61426	81.90533	10.59958	82.01308			0.00	0	8,777
ES42	On	03/08/2017	Bond Future			10.68567	83.51859	10.67046	83.62891			0.00	0	0
ES42	On	02/11/2017	Bond Future			10.75381	80.95404	10.73809	81.06672			0.00	0	0
Total ES42 Future												0.00	0	13,054
Total For ES42												0.00	0	13,054
I2025	On	02/02/2017	Bond Future			127.20677	127.20677	127.20565	127.20565			0.00	0	2,844
I2025	On	04/05/2017	Bond Future			129.64823	129.64823	129.64777	129.64777			0.00	0	917
I2025	On	03/08/2017	Bond Future			130.86359	130.86359	130.86386	130.86386			0.00	0	0
I2025	On	02/11/2017	Bond Future			133.53076	133.53076	133.53121	133.53121			0.00	0	0
Total I2025 Future												0.00	0	3,761
I2025	On	02/02/2017	Bond Future	130.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/02/2017	Bond Future	130.00	Put			2,794.35000	2.79435	2,793,230		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			2,804.35000	2.80435	2,803,230		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			2,784.35000	2.78435	2,783,230		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.58	Put			2,932.23000	2.93223	2,931,770		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			2,912.23000	2.91223	2,911,770		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			2,922.23000	2.92223	2,921,770		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	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			3,096.14000	3.09614	3,096,410		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			3,106.14000	3.10614	3,106,410		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			3,116.14000	3.11614	3,116,410		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.97	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.98	Call			551.21000	0.55121	550,760		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.98	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.96	Call			571.21000	0.57121	570,760		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.96	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.97	Call			561.21000	0.56121	560,760		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	3,761
I2033	On	02/02/2017	Bond Future			107.42264	107.42264	107.42161	107.42161			35,127,203.28	327	6,033
I2033	On	04/05/2017	Bond Future			108.44399	108.44399	108.44355	108.44355			35,461,184.73	327	5,778
I2033	On	03/08/2017	Bond Future			110.58598	110.58598	110.58613	110.58613			0.00	0	0
I2033	On	02/11/2017	Bond Future			111.74909	111.74909	111.74953	111.74953			0.00	0	0
Total I2033 Future												70,588,388.01	654	11,811
I2033	On	02/02/2017	Bond Future	109.70	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/02/2017	Bond Future	109.70	Put			2,278.39000	2.27839	2,277,360		0.00	0	0
I2033	On	02/02/2017	Bond Future	109.71	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/02/2017	Bond Future	109.71	Put			2,288.39000	2.28839	2,287,360		0.00	0	0
I2033	On	02/02/2017	Bond Future	109.72	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/02/2017	Bond Future	109.72	Put			2,298.39000	2.29839	2,297,360		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.84	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.84	Put			2,396.45000	2.39645	2,396,010		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.85	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.85	Put			2,406.45000	2.40645	2,406,010		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.83	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.83	Put			2,386.45000	2.38645	2,386,010		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.12	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2033	On	03/08/2017	Bond Future	113.12	Put			2,533.87000	2.53387	2,534,020		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			2,543.87000	2.54387	2,544,020		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			2,553.87000	2.55387	2,554,020		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.07	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Call			1,669.53000	1.66953	1,669,090		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.09	Call			1,659.53000	1.65953	1,659,090		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.09	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.07	Call			1,679.53000	1.67953	1,679,090		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												70,588,388.01	654	11,811
I2038	On	02/02/2017	Bond Future			133.07190	133.07190	132.62523	132.62523			538,941,195.00	4,050	6,971
I2038	On	04/05/2017	Bond Future			135.62587	135.62587	135.17142	135.17142			509,003,890.11	3,753	20,533
I2038	On	03/08/2017	Bond Future			136.79113	136.79113	136.32850	136.32850			0.00	0	0
I2038	On	02/11/2017	Bond Future			139.57926	139.57926	139.10736	139.10736			0.00	0	0
Total I2038 Future												1,047,945,085.11	7,803	27,504
I2038	On	02/02/2017	Bond Future	137.05	Put			4,424.77000	4.42477	3,978,100		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			4,434.77000	4.43477	3,988,100		0.00	0	0
I2038	On	02/02/2017	Bond Future	137.07	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/02/2017	Bond Future	137.07	Put			4,444.77000	4.44477	3,998,100		0.00	0	0
I2038	On	02/02/2017	Bond Future	137.05	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.77	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.77	Put			4,598.58000	4.59858	4,144,130		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			4,608.58000	4.60858	4,154,130		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			4,618.58000	4.61858	4,164,130		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.18	Put			4,851.50000	4.85150	4,388,870		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.16	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.16	Put			4,831.50000	4.83150	4,368,870		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			4,841.50000	4.84150	4,378,870		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.18	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	Call			2,307.36000	2.30736	2,779,260		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.81	Call			2,297.36000	2.29736	2,769,260		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.81	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On	02/11/2017	Bond Future	136.82	Call			2,287.36000	2.28736	2,759,260		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.82	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												1,047,945,085.11	7,803	27,504
I2046	On	02/02/2017	Bond Future			133.86566	133.86566	133.86454	133.86454			41,096,757.62	307	18,221
I2046	On	04/05/2017	Bond Future			134.90496	134.90496	134.90468	134.90468			41,415,822.72	307	19,444
I2046	On	03/08/2017	Bond Future			137.56955	137.56955	137.57012	137.57012			0.00	0	0
I2046	On	02/11/2017	Bond Future			138.76900	138.76900	138.76957	138.76957			0.00	0	0
Total I2046 Future												82,512,580.34	614	37,665
I2046	On	02/02/2017	Bond Future	137.13	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/02/2017	Bond Future	137.13	Put			3,265.46000	3.26546	3,264,340		0.00	0	0
I2046	On	02/02/2017	Bond Future	137.14	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/02/2017	Bond Future	137.14	Put			3,275.46000	3.27546	3,274,340		0.00	0	0
I2046	On	02/02/2017	Bond Future	137.15	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/02/2017	Bond Future	137.15	Put			3,285.46000	3.28546	3,284,340		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.32	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.32	Put			3,415.32000	3.41532	3,415,040		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.33	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.33	Put			3,425.32000	3.42532	3,425,040		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.34	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.34	Put			3,435.32000	3.43532	3,435,040		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.17	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.17	Put			3,599.88000	3.59988	3,600,450		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.18	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.18	Put			3,609.88000	3.60988	3,610,450		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.19	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.19	Put			3,619.88000	3.61988	3,620,450		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.32	Call			2,449.57000	2.44957	2,449,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.32	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.30	Call			2,469.57000	2.46957	2,469,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.30	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.31	Call			2,459.57000	2.45957	2,459,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.31	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												82,512,580.34	614	37,665
I2050	On	02/02/2017	Bond Future			142.22798	142.22798	142.22665	142.22665			234,391,711.04	1,648	20,450
I2050	On	04/05/2017	Bond Future			144.95787	144.95787	144.95720	144.95720			267,302,312.28	1,844	24,049
I2050	On	03/08/2017	Bond Future			146.14178	146.14178	146.14211	146.14211			0.00	0	0
I2050	On	02/11/2017	Bond Future			149.12055	149.12055	149.12089	149.12089			0.00	0	0
Total I2050 Future												501,694,023.32	3,492	44,499

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	02/02/2017	Bond Future	144.96	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/02/2017	Bond Future	144.96	Put			2,733.35000	2.73335	2,732,020		0.00	0	0
I2050	On	02/02/2017	Bond Future	144.97	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/02/2017	Bond Future	144.97	Put			2,743.35000	2.74335	2,742,020		0.00	0	0
I2050	On	02/02/2017	Bond Future	144.98	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/02/2017	Bond Future	144.98	Put			2,753.35000	2.75335	2,752,020		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.83	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.83	Put			2,872.80000	2.87280	2,872,130		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.84	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.84	Put			2,882.80000	2.88280	2,882,130		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.85	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.85	Put			2,892.80000	2.89280	2,892,130		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.24	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.24	Put			3,097.89000	3.09789	3,098,220		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.22	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.22	Put			3,077.89000	3.07789	3,078,220		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.23	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.23	Put			3,087.89000	3.08789	3,088,220		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.65	Call			4,470.89000	4.47089	4,470,550		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.65	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.66	Call			4,460.89000	4.46089	4,460,550		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.66	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.67	Call			4,450.89000	4.45089	4,450,550		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.67	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												501,694,023.32	3,492	44,499
R186	On	02/02/2017	Bond Future			8.76371	112.67652	8.74918	112.77838		8.36	226,479,805.20	2,010	61,383
R186	On	04/05/2017	Bond Future			8.80542	114.83216	8.79021	114.93654		8.13	601,950,182.72	5,242	90,393
R186	On	03/08/2017	Bond Future			8.83914	111.78909	8.82319	111.89627		8.42	0.00	0	0
R186	On	02/11/2017	Bond Future			8.86305	114.06179	8.84642	114.17123		8.19	0.00	0	0
Total R186 Future												828,429,987.92	7,252	151,776
R186	On	02/02/2017	Bond Future	8.37	Call			13.48000	0.01348	7,030	8.21	0.00	0	500
R186	On	02/02/2017	Bond Future	8.37	Put			2,716.49000	2.71649	2,811,900	8.21	0.00	0	0
R186	On	02/02/2017	Bond Future	8.43	Call			29.71000	0.02971	17,310	8.23	0.00	0	750
R186	On	02/02/2017	Bond Future	8.43	Put			2,299.19000	2.29919	2,388,650	8.23	0.00	0	0
R186	On	02/02/2017	Bond Future	8.60	Call			180.61000	0.18061	133,830	8.30	0.00	0	7,000
R186	On	02/02/2017	Bond Future	8.62	Call			214.89000	0.21489	162,720	8.31	0.00	0	500
R186	On	02/02/2017	Bond Future	8.62	Put			1,126.01000	1.12601	1,175,700	8.31	0.00	0	0
R186	On	02/02/2017	Bond Future	8.79	Call			712.28000	0.71228	618,630	8.38	0.00	0	0
R186	On	02/02/2017	Bond Future	8.79	Put			426.44000	0.42644	434,650	8.38	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
R186	On	02/02/2017	Bond Future	8.80	Call			753.77000	0.75377	658,420	8.39	0.00	0	0
R186	On	02/02/2017	Bond Future	9.50	Put			0.07000	0.00007	0,030	8.82	0.00	0	13,500
R186	On	02/02/2017	Bond Future	8.81	Call			796.57000	0.79657	699,630	8.40	0.00	0	0
R186	On	02/02/2017	Bond Future	8.81	Put			371.04000	0.37104	375,960	8.40	0.00	0	0
R186	On	02/02/2017	Bond Future	8.87	Call			1,079.31000	1.07931	975,260	8.43	0.00	0	0
R186	On	02/02/2017	Bond Future	8.87	Put			236.13000	0.23613	233,940	8.43	0.00	0	500
R186	On	02/02/2017	Bond Future	8.90	Call			1,235.86000	1.23586	1,129,740	8.45	0.00	0	0
R186	On	02/02/2017	Bond Future	8.60	Put			1,233.69000	1.23369	1,288,770	8.30	0.00	0	0
R186	On	02/02/2017	Bond Future	8.95	Call			1,515.64000	1.51564	1,407,840	8.48	0.00	0	0
R186	On	02/02/2017	Bond Future	8.95	Put			118.87000	0.11887	112,930	8.48	0.00	0	2,546
R186	On	02/02/2017	Bond Future	9.02	Call			1,938.24000	1.93824	1,830,640	8.52	0.00	0	0
R186	On	02/02/2017	Bond Future	9.02	Put			60.14000	0.06014	54,400	8.52	0.00	0	500
R186	On	02/02/2017	Bond Future	9.10	Call			2,449.85000	2.44985	2,344,040	8.57	0.00	0	0
R186	On	02/02/2017	Bond Future	8.80	Put			398.06000	0.39806	404,570	8.39	0.00	0	0
R186	On	02/02/2017	Bond Future	8.00	Put			5,425.93000	5.42593	5,527,780	8.06	0.00	0	0
R186	On	02/02/2017	Bond Future	9.40	Call			4,442.41000	4.44241	4,340,390	8.76	0.00	0	0
R186	On	02/02/2017	Bond Future	9.40	Put			0.38000	0.00038	0,220	8.76	0.00	0	750
R186	On	02/02/2017	Bond Future	9.50	Call			5,103.31000	5.10331	5,001,410	8.82	0.00	0	0
R186	On	02/02/2017	Bond Future	9.10	Put			25.13000	0.02513	21,180	8.57	0.00	0	2,546
R186	On	02/02/2017	Bond Future	8.90	Put			184.64000	0.18464	180,380	8.45	0.00	0	750
R186	On	02/02/2017	Bond Future	8.00	Call			0.01000	0.00001	0,000	8.06	0.00	0	7,000
R186	On	04/05/2017	Bond Future	8.98	Put			1,381.93000	1.38193	1,413,210	8.26	0.00	0	0
R186	On	04/05/2017	Bond Future	8.44	Call			952.47000	0.95247	911,530	8.01	0.00	0	500
R186	On	04/05/2017	Bond Future	8.44	Put			3,392.68000	3.39268	3,456,120	8.01	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Call			2,314.26000	2.31426	2,246,030	8.21	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Put			1,631.83000	1.63183	1,667,980	8.21	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Call			2,353.09000	2.35309	2,284,300	8.21	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Call			2,392.26000	2.39226	2,322,920	8.22	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Put			1,573.74000	1.57374	1,608,780	8.22	0.00	0	0
R186	On	04/05/2017	Bond Future	8.94	Call			2,511.31000	2.51131	2,440,330	8.24	0.00	0	0
R186	On	04/05/2017	Bond Future	8.94	Put			1,489.07000	1.48907	1,522,470	8.24	0.00	0	500
R186	On	04/05/2017	Bond Future	8.98	Call			2,675.01000	2.67501	2,601,910	8.26	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Put			1,602.59000	1.60259	1,638,180	8.21	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Call			3,035.88000	3.03588	2,970,510	8.52	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Put			2,454.22000	2.45422	2,496,030	8.52	0.00	0	0
R186	On	03/08/2017	Bond Future	8.92	Call			3,072.74000	3.07274	3,006,960	8.52	0.00	0	0
R186	On	03/08/2017	Bond Future	8.92	Put			2,424.34000	2.42434	2,465,740	8.52	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Call			3,109.82000	3.10982	3,043,630	8.53	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Put			2,394.73000	2.39473	2,435,720	8.53	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Call			3,409.95000	3.40995	3,346,910	8.26	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Put			3,189.10000	3.18910	3,235,500	8.26	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/11/2017	Bond Future	8.89	Call			3,444.62000	3.44462	3,381,230	8.27	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Put			3,158.12000	3.15812	3,204,170	8.27	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Call			3,479.87000	3.47987	3,416,140	8.27	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Put			3,127.77000	3.12777	3,173,480	8.27	0.00	0	0
Total R186 Option												0.00	0	37,842
Total For R186												828,429,987.92	7,252	189,618
R197	On	02/02/2017	Bond Future			295.54340	295.54340	295.54049	295.54049			321,255,675.80	1,087	163
R197	On	04/05/2017	Bond Future			301.21577	301.21577	301.21444	301.21444			327,421,541.99	1,087	1,063
R197	On	03/08/2017	Bond Future			300.21092	300.21092	300.21125	300.21125			0.00	0	0
R197	On	02/11/2017	Bond Future			306.33013	306.33013	306.33076	306.33076			0.00	0	0
Total R197 Future												648,677,217.79	2,174	1,226
R197	On	02/02/2017	Bond Future	302.58	Put			7,039.51000	7.03951	7,036,600		0.00	0	0
R197	On	02/02/2017	Bond Future	302.59	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/02/2017	Bond Future	302.59	Put			7,049.51000	7.04951	7,046,600		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			7,029.51000	7.02951	7,026,600		0.00	0	0
R197	On	02/02/2017	Bond Future	302.58	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/05/2017	Bond Future	308.60	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/05/2017	Bond Future	308.60	Put			7,385.56000	7.38556	7,384,230		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			7,365.56000	7.36556	7,364,230		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			7,375.56000	7.37556	7,374,230		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			7,838.75000	7.83875	7,839,080		0.00	0	0
R197	On	03/08/2017	Bond Future	308.06	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/08/2017	Bond Future	308.06	Put			7,848.75000	7.84875	7,849,080		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			7,858.75000	7.85875	7,859,080		0.00	0	0
R197	On	02/11/2017	Bond Future	305.15	Call			1,180.76000	1.18076	1,180,130		0.00	0	0
R197	On	02/11/2017	Bond Future	305.15	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.16	Call			1,170.76000	1.17076	1,170,130		0.00	0	0
R197	On	02/11/2017	Bond Future	305.16	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	Call			1,160.76000	1.16076	1,160,130		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	Put			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												648,677,217.79	2,174	1,226
R202	On	02/02/2017	Bond Future			246.10113	246.10113	246.09887	246.09887			711,478,366.83	2,891	24,906
R202	On	04/05/2017	Bond Future			250.82447	250.82447	250.82382	250.82382			725,133,542.77	2,891	35,522
R202	On	03/08/2017	Bond Future			252.08487	252.08487	252.08552	252.08552			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	02/11/2017	Bond Future			257.22270	257.22270	257.22366	257.22366			0.00	0	0
Total R202 Future												1,436,611,909.60	5,782	60,428
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			5,621.13000	5.62113	5,618,870		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			5,631.13000	5.63113	5,628,870		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			5,641.13000	5.64113	5,638,870		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			5,896.18000	5.89618	5,895,530		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			5,906.18000	5.90618	5,905,530		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			5,886.18000	5.88618	5,885,530		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			6,274.48000	6.27448	6,275,130		0.00	0	0
R202	On	03/08/2017	Bond Future	258.37	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/08/2017	Bond Future	258.37	Put			6,284.48000	6.28448	6,285,130		0.00	0	0
R202	On	03/08/2017	Bond Future	258.35	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/08/2017	Bond Future	258.35	Put			6,264.48000	6.26448	6,265,130		0.00	0	0
R202	On	02/11/2017	Bond Future	253.89	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.90	Call			3,323.66000	3.32366	3,322,700		0.00	0	0
R202	On	02/11/2017	Bond Future	253.90	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Call			3,313.66000	3.31366	3,312,700		0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.89	Call			3,333.66000	3.33366	3,332,700		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												1,436,611,909.60	5,782	60,428
R2023	On	02/02/2017	Bond Future			8.38873	100.43135	8.36916	100.52120		5.89	25,710,425.60	256	7,102
R2023	On	04/05/2017	Bond Future			8.42119	98.42077	8.40045	98.51288		5.91	25,195,717.12	256	15,318
R2023	On	03/08/2017	Bond Future			8.44218	100.35892	8.42014	100.45344		5.65	0.00	0	0
R2023	On	02/11/2017	Bond Future			8.45597	98.46539	8.43263	98.56194		5.55	0.00	0	0
Total R2023 Future												50,906,142.72	512	22,420
R2023	On	02/02/2017	Bond Future	8.86	Call			2,225.00000	2.22500	2,134,670	6.14	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Put			2.06000	0.00206	1,580	6.14	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Call			2,136.37000	2.13637	2,045,930	6.14	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Put			2.76000	0.00276	2,170	6.14	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Call			2,180.67000	2.18067	2,090,290	6.14	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Put			2.38000	0.00238	1,850	6.14	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.60	Put			840.92000	0.84092	870,560	6.05	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	04/05/2017	Bond Future	8.61	Call			1,750.17000	1.75017	1,687,220	6.05	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Put			824.52000	0.82452	853,680	6.05	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Call			1,695.32000	1.69532	1,633,330	6.04	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Put			857.55000	0.85755	887,670	6.04	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.60	Call			1,722.64000	1.72264	1,660,170	6.05	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Call			2,026.06000	2.02606	1,967,960	5.77	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Put			1,342.99000	1.34299	1,379,410	5.77	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Call			2,050.69000	2.05069	1,992,210	5.77	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Put			1,325.08000	1.32508	1,361,120	5.77	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Call			2,075.75000	2.07575	2,016,900	5.78	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Put			1,307.63000	1.30763	1,343,300	5.78	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Put			1,646.68000	1.64668	1,686,480	5.57	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Call			2,236.75000	2.23675	2,179,670	5.58	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Put			1,629.10000	1.62910	1,668,570	5.58	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Call			2,190.20000	2.19020	2,133,780	5.57	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Put			1,664.74000	1.66474	1,704,870	5.57	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Call			2,213.24000	2.21324	2,156,490	5.57	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												50,906,142.72	512	22,420
R203	On	02/02/2017	Bond Future			7.75933	103.57409	7.74503	103.58235		0.41	0.00	0	6,860
R203	On	04/05/2017	Bond Future			7.65278	101.38291	7.62698	101.39192		0.29	0.00	0	25,779
Total R203 Future												0.00	0	32,639
R203	On	02/02/2017	Bond Future	7.72	Call			18.45000	0.01845	13,780	0.41	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Put			32.92000	0.03292	36,510	0.41	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Call			14.07000	0.01407	10,100	0.41	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Put			40.11000	0.04011	44,400	0.41	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Call			16.13000	0.01613	11,810	0.41	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Put			36.39000	0.03639	40,330	0.41	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Call			2.27000	0.00227	1,880	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Put			253.07000	0.25307	261,690	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Call			2.41000	0.00241	2,000	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Put			249.70000	0.24970	258,300	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Call			2.56000	0.00256	2,130	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Put			246.34000	0.24634	254,920	0.27	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												0.00	0	32,639
R2030	On	02/02/2017	Bond Future			9.18412	91.27751	9.17462	91.34430			3,377,267.87	37	17,938
R2030	On	04/05/2017	Bond Future			9.23273	93.02372	9.22284	93.09227			29,395,495.52	316	20,155
R2030	On	03/08/2017	Bond Future			9.27642	90.84858	9.26610	90.91908			0.00	0	0
R2030	On	02/11/2017	Bond Future			9.30796	92.69572	9.29729	92.76769			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2030 Future									32,772,763.39	353	38,093
R2030 On 02/02/2017 Bond Future	9.29	Call			806.62000	0.80662	739,830		0.00	0	0
R2030 On 02/02/2017 Bond Future	9.29	Put			0.00000	0.00000	0,000		0.00	0	0
R2030 On 02/02/2017 Bond Future	9.30	Call			876.06000	0.87606	809,270		0.00	0	0
R2030 On 02/02/2017 Bond Future	9.30	Put			0.00000	0.00000	0,000		0.00	0	0
R2030 On 02/02/2017 Bond Future	9.31	Call			945.43000	0.94543	878,640		0.00	0	0
R2030 On 02/02/2017 Bond Future	9.31	Put			0.00000	0.00000	0,000		0.00	0	0
R2030 On 04/05/2017 Bond Future	9.33	Call			738.94000	0.73894	670,390		0.00	0	0
R2030 On 04/05/2017 Bond Future	9.33	Put			0.00000	0.00000	0,000		0.00	0	0
R2030 On 04/05/2017 Bond Future	9.34	Call			807.47000	0.80747	738,920		0.00	0	0
R2030 On 04/05/2017 Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030 On 04/05/2017 Bond Future	9.32	Call			670.34000	0.67034	601,790		0.00	0	0
R2030 On 04/05/2017 Bond Future	9.32	Put			0.00000	0.00000	0,000		0.00	0	0
R2030 On 03/08/2017 Bond Future	9.33	Call			435.31000	0.43531	364,810		0.00	0	0
R2030 On 03/08/2017 Bond Future	9.33	Put			0.00000	0.00000	0,000		0.00	0	0
R2030 On 03/08/2017 Bond Future	9.34	Call			503.18000	0.50318	432,680		0.00	0	0
R2030 On 03/08/2017 Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030 On 03/08/2017 Bond Future	9.35	Call			570.97000	0.57097	500,470		0.00	0	0
R2030 On 03/08/2017 Bond Future	9.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2030 On 02/11/2017 Bond Future	9.36	Put			0.00000	0.00000	0,000		0.00	0	0
R2030 On 02/11/2017 Bond Future	9.34	Call			287.61000	0.28761	215,640		0.00	0	0
R2030 On 02/11/2017 Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030 On 02/11/2017 Bond Future	9.35	Call			354.77000	0.35477	282,800		0.00	0	0
R2030 On 02/11/2017 Bond Future	9.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2030 On 02/11/2017 Bond Future	9.36	Call			421.85000	0.42185	349,880		0.00	0	0
Total R2030 Option									0.00	0	0
Total For R2030									32,772,763.39	353	38,093
R2032 On 02/02/2017 Bond Future			9.31917	94.34274	9.30472	94.45161		11.55	139,532,912.46	1,479	14,756
R2032 On 04/05/2017 Bond Future			9.36700	91.98879	9.35201	92.10031		11.84	136,051,420.41	1,479	17,753
R2032 On 03/08/2017 Bond Future			9.40856	93.80052	9.39303	93.91469		11.78	0.00	0	0
R2032 On 02/11/2017 Bond Future			9.44461	91.54736	9.42856	91.66401		12.04	0.00	0	0
Total R2032 Future									275,584,332.87	2,958	32,509
R2032 On 02/02/2017 Bond Future	9.51	Call			1,682.00000	1.68200	1,564,810	11.76	0.00	0	0
R2032 On 02/02/2017 Bond Future	9.51	Put			152.76000	0.15276	144,440	11.76	0.00	0	0
R2032 On 02/02/2017 Bond Future	9.52	Call			1,743.27000	1.74327	1,625,990	11.77	0.00	0	0
R2032 On 02/02/2017 Bond Future	9.52	Put			140.48000	0.14048	132,070	11.77	0.00	0	0
R2032 On 02/02/2017 Bond Future	9.53	Call			1,805.28000	1.80528	1,687,960	11.77	0.00	0	0
R2032 On 02/02/2017 Bond Future	9.53	Put			129.03000	0.12903	120,580	11.77	0.00	0	0
R2032 On 04/05/2017 Bond Future	9.44	Call			2,626.92000	2.62692	2,553,650	11.99	0.00	0	0
R2032 On 04/05/2017 Bond Future	9.44	Put			1,975.10000	1.97510	2,013,350	11.99	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
R2032	On	04/05/2017	Bond Future	9.45	Call			2,667.87000	2.66787	2,594,040	12.00	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Put			1,942.40000	1.94240	1,980,090	12.00	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Call			2,709.14000	2.70914	2,634,760	12.01	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Put			1,910.10000	1.91010	1,947,240	12.01	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Call			3,355.17000	3.35517	3,286,460	11.92	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Put			3,083.71000	3.08371	3,129,170	11.92	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Call			3,393.80000	3.39380	3,324,670	11.93	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Put			3,049.11000	3.04911	3,094,150	11.93	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Call			3,432.64000	3.43264	3,363,100	11.94	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Put			3,014.81000	3.01481	3,059,440	11.94	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Call			4,101.72000	4.10172	4,032,460	12.22	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Put			3,728.62000	3.72862	3,776,010	12.22	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Call			4,140.06000	4.14006	4,070,460	12.23	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Put			3,694.69000	3.69469	3,741,740	12.23	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Call			4,178.58000	4.17858	4,108,640	12.24	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Put			3,661.01000	3.66101	3,707,720	12.24	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												275,584,332.87	2,958	32,509
R2035	On	02/02/2017	Bond Future			9.43435	99.10526	9.41993	99.22476			0.00	0	5,053
R2035	On	04/05/2017	Bond Future			9.48120	96.49848	9.46627	96.62084			0.00	0	7,556
R2035	On	03/08/2017	Bond Future			9.52252	98.39883	9.50706	98.52419			0.00	0	0
R2035	On	02/11/2017	Bond Future			9.56072	95.89451	9.54478	96.02247			0.00	0	0
Total R2035 Future												0.00	0	12,609
R2035	On	02/02/2017	Bond Future	9.50	Call			660.64000	0.66064	541,140		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.51	Call			742.65000	0.74265	623,150		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.52	Call			824.56000	0.82456	705,060		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.52	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.54	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.55	Call			683.14000	0.68314	560,780		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.55	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.53	Call			520.65000	0.52065	398,290		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.53	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.54	Call			601.95000	0.60195	479,590		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Call			23.86000	0.02386	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Put			0.00000	0.00000	101,500		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.52	Call			104.94000	0.10494	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.52	Put			0.00000	0.00000	20,420		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.50	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	03/08/2017	Bond Future	9.50	Put			57.33000	0.05733	182,690		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Call			362.33000	0.36233	234,370		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Call			442.17000	0.44217	314,210		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Call			521.91000	0.52191	393,950		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	12,609
R2037	On	02/02/2017	Bond Future			9.49915	91.28919	9.47964	91.45056		13.56	1,004,181.09	11	29,506
R2037	On	04/05/2017	Bond Future			9.54894	93.03559	9.52878	93.20059		13.34	1,023,391.49	11	46,489
R2037	On	03/08/2017	Bond Future			9.59464	90.61033	9.57381	90.77904		13.92	0.00	0	0
R2037	On	02/11/2017	Bond Future			9.62973	92.45260	9.60828	92.62487		13.66	0.00	0	0
Total R2037 Future												2,027,572.58	22	75,995
R2037	On	02/02/2017	Bond Future	9.66	Put			220.55000	0.22055	220,200	13.70	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Call			1,759.70000	1.75970	1,597,140	13.71	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Put			204.10000	0.20410	202,910	13.71	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Call			1,824.79000	1.82479	1,661,480	13.72	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Put			188.63000	0.18863	186,690	13.72	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Call			1,695.47000	1.69547	1,533,750	13.70	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Put			2,311.53000	2.31153	2,373,620	13.43	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Call			2,804.91000	2.80491	2,703,630	13.41	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Put			2,386.61000	2.38661	2,450,330	13.41	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Call			2,848.46000	2.84846	2,746,360	13.42	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Put			2,348.84000	2.34884	2,411,740	13.42	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Call			2,892.35000	2.89235	2,789,440	13.43	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Call			3,678.08000	3.67808	3,580,970	13.99	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Put			3,627.89000	3.62789	3,699,490	13.99	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Call			3,595.97000	3.59597	3,500,060	13.97	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Put			3,708.09000	3.70809	3,780,890	13.97	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Call			3,637.04000	3.63704	3,540,530	13.98	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Put			3,667.95000	3.66795	3,740,150	13.98	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Call			4,630.19000	4.63019	4,530,450	13.79	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Put			4,295.60000	4.29560	4,368,130	13.79	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Call			4,672.19000	4.67219	4,571,960	13.80	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Put			4,257.68000	4.25768	4,329,720	13.80	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Call			4,714.36000	4.71436	4,613,640	13.81	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Put			4,220.05000	4.22005	4,291,600	13.81	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												2,027,572.58	22	75,995

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2017	Bond Future			7.79810	101.38492	7.77321	101.42757		1.39	20,276,984.00	200	11,758
R204	On	04/05/2017	Bond Future			7.81014	103.32452	7.78074	103.36856		1.27	537,080,854.96	5,198	25,617
R204	On	03/08/2017	Bond Future			7.77781	101.31778	7.74224	101.36331		1.29	0.00	0	0
R204	On	02/11/2017	Bond Future			7.66517	103.37747	7.62124	103.42399		1.08	0.00	0	0
Total R204 Future												557,357,838.96	5,398	37,375
R204	On	02/02/2017	Bond Future	8.28	Call			863.92000	0.86392	821,270	1.46	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Put			0.00000	0.00000	0,000	1.46	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Call			880.87000	0.88087	838,220	1.47	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Put			0.00000	0.00000	0,000	1.47	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Call			897.81000	0.89781	855,160	1.47	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Put			0.00000	0.00000	0,000	1.47	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Call			375.99000	0.37599	348,620	1.29	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Put			197.51000	0.19751	214,180	1.29	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Call			385.43000	0.38543	357,700	1.30	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Put			192.00000	0.19200	208,310	1.30	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Call			394.78000	0.39478	366,700	1.30	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Put			186.41000	0.18641	202,370	1.30	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Call			381.34000	0.38134	357,740	1.29	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Put			371.40000	0.37140	393,330	1.29	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Call			388.10000	0.38810	364,250	1.29	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Put			365.36000	0.36536	387,040	1.29	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Call			394.91000	0.39491	370,830	1.29	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Put			359.38000	0.35938	380,830	1.29	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Call			456.45000	0.45645	430,470	1.08	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Put			330.75000	0.33075	351,290	1.08	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Call			462.64000	0.46264	436,470	1.08	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Put			326.36000	0.32636	346,710	1.08	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Call			468.87000	0.46887	442,500	1.08	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Put			322.02000	0.32202	342,170	1.08	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												557,357,838.96	5,398	37,375
R2040	On	02/02/2017	Bond Future			9.51405	95.40537	9.49954	95.53477		14.24	0.00	0	4,956
R2040	On	04/05/2017	Bond Future			9.56265	97.23055	9.54766	97.36291		14.01	0.00	0	8,436
R2040	On	03/08/2017	Bond Future			9.60725	94.63741	9.59174	94.77302		14.61	0.00	0	0
R2040	On	02/11/2017	Bond Future			9.64149	96.56163	9.62553	96.70008		14.34	0.00	0	0
Total R2040 Future												0.00	0	13,392
R2040	On	02/02/2017	Bond Future	9.60	Put			436.92000	0.43692	432,430	14.33	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.58	Call			1,211.52000	1.21152	1,080,320	14.31	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.58	Put			497.53000	0.49753	495,730	14.31	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.59	Call			1,268.62000	1.26862	1,136,010	14.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	02/02/2017	Bond Future	9.59	Put			466.50000	0.46650	463,290	14.32	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.60	Call			1,327.04000	1.32704	1,193,150	14.33	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.62	Call			3,175.65000	3.17565	3,088,970	14.12	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.62	Put			2,539.66000	2.53966	2,585,340	14.12	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.63	Call			3,223.37000	3.22337	3,136,060	14.13	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.63	Put			2,500.01000	2.50001	2,545,060	14.13	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.64	Call			3,271.25000	3.27125	3,183,310	14.14	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.64	Put			2,460.65000	2.46065	2,505,070	14.14	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Put			3,844.45000	3.84445	3,897,410	14.73	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.61	Call			4,088.05000	4.08805	4,006,340	14.71	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.61	Put			3,928.43000	3.92843	3,982,330	14.71	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Call			4,132.96000	4.13296	4,050,780	14.72	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Put			3,886.12000	3.88612	3,939,550	14.72	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Call			4,178.39000	4.17839	4,095,740	14.73	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Call			5,088.55000	5.08855	5,005,710	14.50	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Put			4,703.59000	4.70359	4,759,200	14.50	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Call			4,998.79000	4.99879	4,916,720	14.48	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Put			4,786.64000	4.78664	4,843,020	14.48	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Call			5,043.58000	5.04358	4,961,130	14.49	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Put			4,744.96000	4.74496	4,800,960	14.49	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												0.00	0	13,392
R2044	On	02/02/2017	Bond Future			9.51889	92.74502	9.49935	92.92197		14.94	649,215.14	7	18,230
R2044	On	04/05/2017	Bond Future			9.56552	94.51933	9.54537	94.70013		14.72	661,635.31	7	18,846
R2044	On	03/08/2017	Bond Future			9.60824	91.99803	9.58744	92.18298		15.36	0.00	0	0
R2044	On	02/11/2017	Bond Future			9.64098	93.86855	9.61960	94.05736		15.09	0.00	0	0
Total R2044 Future												1,310,850.45	14	37,076
R2044	On	02/02/2017	Bond Future	9.76	Call			2,449.54000	2.44954	2,267,070	15.19	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Put			135.73000	0.13573	130,210	15.19	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Call			2,525.42000	2.52542	2,342,740	15.20	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Put			124.81000	0.12481	119,080	15.20	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Call			2,601.91000	2.60191	2,419,070	15.21	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Put			114.64000	0.11464	108,750	15.21	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.67	Put			2,389.65000	2.38965	2,452,660	14.88	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.68	Call			3,548.40000	3.54840	3,429,770	14.89	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.68	Put			2,351.76000	2.35176	2,413,930	14.89	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.66	Call			3,448.75000	3.44875	3,331,800	14.87	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.66	Put			2,428.20000	2.42820	2,492,050	14.87	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.67	Call			3,498.31000	3.49831	3,380,520	14.88	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Call			4,291.11000	4.29111	4,181,690	15.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	03/08/2017	Bond Future	9.63	Put			3,913.35000	3.91335	3,988,880	15.49	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Call			4,337.41000	4.33741	4,227,360	15.50	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Put			3,871.27000	3.87127	3,946,170	15.50	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Call			4,245.03000	4.24503	4,136,250	15.48	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Put			3,955.79000	3.95579	4,031,960	15.48	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Call			5,231.43000	5.23143	5,121,000	15.25	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Put			4,787.39000	4.78739	4,865,770	15.25	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Call			5,277.55000	5.27755	5,166,600	15.26	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Put			4,745.84000	4.74584	4,823,700	15.26	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Call			5,185.80000	5.18580	5,075,910	15.24	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Put			4,829.57000	4.82957	4,908,490	15.24	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												1,310,850.45	14	37,076
R2048	On	02/02/2017	Bond Future			9.51393	96.27505	9.49444	96.45587		14.84	673,925.35	7	37,243
R2048	On	04/05/2017	Bond Future			9.55640	93.67758	9.53631	93.86240		15.32	296,676,895.86	3,167	60,385
R2048	On	03/08/2017	Bond Future			9.59391	95.52229	9.57320	95.71134		15.29	0.00	0	0
R2048	On	02/11/2017	Bond Future			9.62851	93.02302	9.60722	93.21600		15.72	0.00	0	0
Total R2048 Future												297,350,821.21	3,174	97,628
R2048	On	02/02/2017	Bond Future	9.78	Call			2,703.75000	2.70375	2,516,650	15.11	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Put			115.54000	0.11554	109,260	15.11	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Call			2,547.81000	2.54781	2,361,020	15.09	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Put			136.68000	0.13668	130,710	15.09	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Call			2,625.47000	2.62547	2,438,500	15.10	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Put			125.72000	0.12572	119,570	15.10	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Call			3,546.59000	3.54659	3,426,930	15.47	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Put			2,509.22000	2.50922	2,574,380	15.47	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.66	Call			3,597.36000	3.59736	3,476,850	15.48	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.66	Put			2,469.73000	2.46973	2,534,040	15.48	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Call			3,648.47000	3.64847	3,527,110	15.49	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Put			2,430.74000	2.43074	2,494,200	15.49	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Call			4,168.57000	4.16857	4,060,290	15.35	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Put			4,289.42000	4.28942	4,370,190	15.35	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Call			4,214.56000	4.21456	4,105,620	15.36	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Put			4,243.83000	4.24383	4,323,940	15.36	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Call			4,261.05000	4.26105	4,151,460	15.37	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Put			4,198.90000	4.19890	4,278,360	15.37	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Call			5,312.38000	5.31238	5,200,180	15.86	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Put			5,015.55000	5.01555	5,096,330	15.86	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Call			5,359.18000	5.35918	5,246,440	15.87	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Put			4,972.13000	4.97213	5,052,370	15.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	02/11/2017	Bond Future	9.66	Call			5,406.15000	5.40615	5,292,880	15.88	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Put			4,929.04000	4.92904	5,008,750	15.88	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												297,350,821.21	3,174	97,628
R207	On	02/02/2017	Bond Future			7.93331	98.69370	7.90857	98.75675		2.48	3,323,806,428.60	33,678	30,319
R207	On	04/05/2017	Bond Future			7.95927	100.58180	7.93173	100.64662		2.25	3,323,423,835.60	33,042	75,763
R207	On	03/08/2017	Bond Future			7.96109	98.91866	7.93014	98.98536		2.31	0.00	0	0
R207	On	02/11/2017	Bond Future			7.91878	100.92962	7.88400	100.99776		2.11	0.00	0	0
Total R207 Future												6,647,230,264.20	66,720	106,082
R207	On	02/02/2017	Bond Future	8.91	Call			2,512.42000	2.51242	2,449,370	2.66	0.00	0	62
R207	On	02/02/2017	Bond Future	8.91	Put			0.00000	0.00000	0,000	2.66	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Call			3,274.01000	3.27401	3,210,960	2.68	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Put			0.00000	0.00000	0,000	2.68	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Call			3,298.45000	3.29845	3,235,400	2.68	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Put			0.00000	0.00000	0,000	2.68	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Call			3,322.88000	3.32288	3,259,830	2.68	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Put			0.00000	0.00000	0,000	2.68	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Call			888.44000	0.88844	840,500	2.29	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Put			212.66000	0.21266	229,540	2.29	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Call			854.95000	0.85495	807,830	2.28	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Put			225.87000	0.22587	243,570	2.28	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Call			871.72000	0.87172	824,180	2.28	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Put			219.28000	0.21928	236,560	2.28	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Call			1,279.12000	1.27912	1,229,830	2.38	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Put			293.94000	0.29394	311,350	2.38	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Call			1,294.89000	1.29489	1,245,340	2.38	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Put			288.43000	0.28843	305,580	2.38	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Call			1,310.75000	1.31075	1,260,930	2.39	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Put			283.01000	0.28301	299,890	2.39	0.00	0	0
R207	On	03/08/2017	Bond Future	8.19	Call			983.03000	0.98303	939,570	2.35	0.00	0	51
R207	On	03/08/2017	Bond Future	8.19	Put			424.79000	0.42479	448,030	2.35	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Call			910.11000	0.91011	870,550	2.12	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Put			604.94000	0.60494	633,520	2.12	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Call			921.80000	0.92180	881,960	2.12	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Put			597.11000	0.59711	625,410	2.12	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Call			898.50000	0.89850	859,220	2.12	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Put			612.86000	0.61286	641,720	2.12	0.00	0	0
Total R207 Option												0.00	0	113
Total For R207												6,647,230,264.20	66,720	106,195
R208	On	02/02/2017	Bond Future			8.08808	97.76504	8.07342	97.81438		3.86	452,065,544.96	4,624	16,484

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/05/2017	Bond Future			8.11352	96.23273	8.09761	96.28355		3.61	711,544,805.62	7,394	18,093
R208	On	03/08/2017	Bond Future			8.12236	98.12791	8.10502	98.18032		3.64	0.00	0	0
R208	On	02/11/2017	Bond Future			8.11258	96.71898	8.09377	96.77255		3.49	0.00	0	0
Total R208 Future												1,163,610,350.58	12,018	34,577
R208	On	02/02/2017	Bond Future	8.64	Call			1,884.89000	1.88489	1,835,510	4.04	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Put			0.09000	0.00009	0,050	4.04	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Call			1,917.73000	1.91773	1,868,360	4.04	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Put			0.07000	0.00007	0,040	4.04	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Call			1,852.04000	1.85204	1,802,650	4.04	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Put			0.11000	0.00011	0,060	4.04	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Put			375.34000	0.37534	388,010	3.71	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Call			1,294.71000	1.29471	1,256,280	3.71	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Put			365.94000	0.36594	378,330	3.71	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Call			1,250.70000	1.25070	1,212,830	3.71	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Put			385.11000	0.38511	398,060	3.71	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Call			1,272.53000	1.27253	1,234,380	3.71	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Call			1,383.74000	1.38374	1,349,900	3.71	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Put			766.41000	0.76641	784,980	3.71	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Call			1,402.26000	1.40226	1,368,190	3.72	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Put			754.94000	0.75494	773,280	3.72	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Call			1,365.62000	1.36562	1,332,010	3.71	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Put			778.29000	0.77829	797,090	3.71	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Put			1,074.22000	1.07422	1,097,000	3.53	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Call			1,335.16000	1.33516	1,304,170	3.53	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Put			1,061.50000	1.06150	1,084,080	3.53	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Call			1,350.94000	1.35094	1,319,740	3.53	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Put			1,048.90000	1.04890	1,071,270	3.53	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Call			1,319.48000	1.31948	1,288,690	3.53	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												1,163,610,350.58	12,018	34,577
R209	On	02/02/2017	Bond Future			9.40375	74.45534	9.38424	74.59031		13.42	3,424,945.64	46	13,889
R209	On	04/05/2017	Bond Future			9.44694	72.72912	9.42681	72.86716		13.80	3,345,539.52	46	52,670
R209	On	03/08/2017	Bond Future			9.48454	74.16148	9.46379	74.30265		13.83	0.00	0	0
R209	On	02/11/2017	Bond Future			9.51724	72.51757	9.49590	72.66170		14.22	0.00	0	0
Total R209 Future												6,770,485.16	92	66,559
R209	On	02/02/2017	Bond Future	9.53	Call			1,226.18000	1.22618	1,094,510	13.68	0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Put			226.96000	0.22696	230,260	13.68	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Call			1,277.41000	1.27741	1,144,690	13.69	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Put			210.41000	0.21041	212,660	13.69	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Call			1,329.51000	1.32951	1,195,850	13.70	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/02/2017	Bond Future	9.55	Put			194.82000	0.19482	196,130	13.70	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Call			2,267.55000	2.26755	2,183,480	14.01	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Put			1,971.87000	1.97187	2,025,840	14.01	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Call			2,303.86000	2.30386	2,219,080	14.02	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Put			1,939.98000	1.93998	1,993,240	14.02	0.00	0	0
R209	On	04/05/2017	Bond Future	9.63	Call			2,881.13000	2.88113	2,786,320	14.16	0.00	0	0
R209	On	04/05/2017	Bond Future	9.46	Put			2,004.32000	2.00432	2,059,000	14.00	0.00	0	0
R209	On	04/05/2017	Bond Future	9.63	Put			1,505.84000	1.50584	1,549,070	14.16	0.00	0	1,130
R209	On	04/05/2017	Bond Future	8.93	Call			794.88000	0.79488	750,810	13.60	0.00	0	1,130
R209	On	04/05/2017	Bond Future	8.93	Put			4,331.28000	4.33128	4,425,250	13.60	0.00	0	0
R209	On	04/05/2017	Bond Future	9.33	Call			1,792.24000	1.79224	1,718,370	13.88	0.00	0	0
R209	On	04/05/2017	Bond Future	9.33	Put			2,461.69000	2.46169	2,525,860	13.88	0.00	0	1,130
R209	On	04/05/2017	Bond Future	9.46	Call			2,231.70000	2.23170	2,148,340	14.00	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Call			2,884.19000	2.88419	2,805,140	14.00	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Put			3,114.97000	3.11497	3,177,090	14.00	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Call			2,918.45000	2.91845	2,838,880	14.01	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Put			3,080.81000	3.08081	3,142,410	14.01	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Call			2,952.69000	2.95269	2,872,600	14.02	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Put			3,046.74000	3.04674	3,107,820	14.02	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Call			3,758.01000	3.75801	3,675,200	14.48	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Put			3,595.27000	3.59527	3,656,590	14.48	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Call			3,793.09000	3.79309	3,709,860	14.49	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Put			3,562.99000	3.56299	3,623,890	14.49	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Call			3,828.32000	3.82832	3,744,660	14.50	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Put			3,530.95000	3.53095	3,591,420	14.50	0.00	0	0
Total R209 Option												0.00	0	3,390
Total For R209												6,770,485.16	92	69,949
R210	On	02/02/2017	Bond Future			187.07374	187.07374	186.17381	186.17381			0.00	0	585
R210	On	04/05/2017	Bond Future			188.34492	188.34492	187.42881	187.42881			0.00	0	1,428
R210	On	03/08/2017	Bond Future			192.06508	192.06508	191.13199	191.13199			0.00	0	0
R210	On	02/11/2017	Bond Future			193.54725	193.54725	192.59542	192.59542			0.00	0	0
Total R210 Future												0.00	0	2,013
R210	On	02/02/2017	Bond Future	190.85	Put			4,676.19000	4.67619	3,776,260		0.00	0	0
R210	On	02/02/2017	Bond Future	190.86	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/02/2017	Bond Future	190.86	Put			4,686.19000	4.68619	3,786,260		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			4,666.19000	4.66619	3,766,260		0.00	0	0
R210	On	02/02/2017	Bond Future	190.85	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/05/2017	Bond Future	192.32	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/05/2017	Bond Future	192.32	Put			4,891.19000	4.89119	3,975,080		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	04/05/2017	Bond Future	192.33	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/05/2017	Bond Future	192.33	Put			4,901.19000	4.90119	3,985,080		0.00	0	0
R210	On	04/05/2017	Bond Future	192.31	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/05/2017	Bond Future	192.31	Put			4,881.19000	4.88119	3,965,080		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			5,148.01000	5.14801	4,214,920		0.00	0	0
R210	On	03/08/2017	Bond Future	196.29	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/08/2017	Bond Future	196.29	Put			5,158.01000	5.15801	4,224,920		0.00	0	0
R210	On	03/08/2017	Bond Future	196.30	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/08/2017	Bond Future	196.30	Put			5,168.01000	5.16801	4,234,920		0.00	0	0
R210	On	02/11/2017	Bond Future	192.09	Call			505.42000	0.50542	1,457,250		0.00	0	0
R210	On	02/11/2017	Bond Future	192.09	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/11/2017	Bond Future	192.07	Call			525.42000	0.52542	1,477,250		0.00	0	0
R210	On	02/11/2017	Bond Future	192.07	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/11/2017	Bond Future	192.08	Call			515.42000	0.51542	1,467,250		0.00	0	0
R210	On	02/11/2017	Bond Future	192.08	Put			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	2,013
R212	On	02/02/2017	Bond Future			146.22071	146.22071	146.21935	146.21935			0.00	0	3,380
R212	On	04/05/2017	Bond Future			149.02716	149.02716	149.02651	149.02651			0.00	0	1,000
R212	On	03/08/2017	Bond Future			149.92074	149.92074	149.92099	149.92099			0.00	0	0
R212	On	02/11/2017	Bond Future			152.97643	152.97643	152.97685	152.97685			0.00	0	0
Total R212 Future												0.00	0	4,380
R212	On	02/02/2017	Bond Future	149.27	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/02/2017	Bond Future	149.27	Put			3,050.65000	3.05065	3,049,290		0.00	0	0
R212	On	02/02/2017	Bond Future	149.28	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/02/2017	Bond Future	149.28	Put			3,060.65000	3.06065	3,059,290		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			3,070.65000	3.07065	3,069,290		0.00	0	0
R212	On	04/05/2017	Bond Future	152.25	Put			3,223.49000	3.22349	3,222,840		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			3,203.49000	3.20349	3,202,840		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			3,213.49000	3.21349	3,212,840		0.00	0	0
R212	On	04/05/2017	Bond Future	152.25	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/08/2017	Bond Future	153.34	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/08/2017	Bond Future	153.34	Put			3,419.01000	3.41901	3,419,260		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			3,429.01000	3.42901	3,429,260		0.00	0	0
R212	On	03/08/2017	Bond Future	153.36	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	03/08/2017	Bond Future	153.36	Put			3,439.01000	3.43901	3,439,260		0.00	0	0
R212	On	02/11/2017	Bond Future	152.42	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.40	Call			576.85000	0.57685	576,430		0.00	0	0
R212	On	02/11/2017	Bond Future	152.40	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.41	Call			566.85000	0.56685	566,430		0.00	0	0
R212	On	02/11/2017	Bond Future	152.41	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.42	Call			556.85000	0.55685	556,430		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	4,380
R213	On	02/02/2017	Bond Future			9.21406	85.82938	9.20460	85.89405		11.24	1,802,416.98	21	10,051
R213	On	04/05/2017	Bond Future			9.25687	83.91997	9.24705	83.98631		11.54	18,210,633.49	217	42,480
R213	On	03/08/2017	Bond Future			9.29371	85.57259	9.28351	85.64071		11.53	0.00	0	0
R213	On	02/11/2017	Bond Future			9.32722	83.75915	9.31668	83.82876		11.80	0.00	0	0
Total R213 Future												20,013,050.47	238	52,531
R213	On	02/02/2017	Bond Future	9.40	Call			1,466.77000	1.46677	1,388,850	11.57	0.00	0	0
R213	On	02/02/2017	Bond Future	9.40	Put			145.22000	0.14522	131,970	11.57	0.00	0	0
R213	On	02/02/2017	Bond Future	9.41	Call			1,521.91000	1.52191	1,444,280	11.58	0.00	0	0
R213	On	02/02/2017	Bond Future	9.41	Put			133.52000	0.13352	120,560	11.58	0.00	0	0
R213	On	02/02/2017	Bond Future	9.42	Call			1,577.75000	1.57775	1,500,440	11.59	0.00	0	0
R213	On	02/02/2017	Bond Future	9.42	Put			122.60000	0.12260	109,960	11.59	0.00	0	0
R213	On	04/05/2017	Bond Future	9.36	Call			2,456.54000	2.45654	2,408,540	11.83	0.00	0	0
R213	On	04/05/2017	Bond Future	9.36	Put			1,697.93000	1.69793	1,716,270	11.83	0.00	0	0
R213	On	04/05/2017	Bond Future	9.37	Call			2,494.69000	2.49469	2,446,380	11.84	0.00	0	0
R213	On	04/05/2017	Bond Future	9.37	Put			1,669.38000	1.66938	1,687,410	11.84	0.00	0	0
R213	On	04/05/2017	Bond Future	9.35	Call			2,418.85000	2.41885	2,371,180	11.82	0.00	0	0
R213	On	04/05/2017	Bond Future	9.35	Put			1,727.01000	1.72701	1,745,680	11.82	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Put			2,698.97000	2.69897	2,723,350	11.59	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Call			3,043.90000	3.04390	2,999,910	11.60	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Put			2,667.63000	2.66763	2,691,760	11.60	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Call			3,079.46000	3.07946	3,035,210	11.61	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Put			2,636.82000	2.63682	2,660,690	11.61	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Call			3,008.81000	3.00881	2,965,070	11.59	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Call			3,556.37000	3.55637	3,513,560	11.87	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Put			3,402.47000	3.40247	3,429,270	11.87	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Call			3,590.84000	3.59084	3,547,820	11.88	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Put			3,371.07000	3.37107	3,397,660	11.88	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Call			3,625.47000	3.62547	3,582,240	11.89	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Put			3,339.90000	3.33990	3,366,280	11.89	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												20,013,050.47	238	52,531

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	02/02/2017	Bond Future			9.45880	74.97003	9.44431	75.07532		14.21	224,910,090.00	3,000	7,925
R214	On	04/05/2017	Bond Future			9.49972	73.10649	9.48478	73.21422		14.65	1,186,664,545.68	16,232	34,273
R214	On	03/08/2017	Bond Future			9.53563	74.54618	9.52022	74.65650		14.65	0.00	0	0
R214	On	02/11/2017	Bond Future			9.56866	72.76238	9.55283	72.87500		15.05	0.00	0	0
Total R214 Future												1,411,574,635.68	19,232	42,198
R214	On	02/02/2017	Bond Future	9.66	Call			1,686.27000	1.68627	1,572,340	14.61	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Put			144.60000	0.14460	135,960	14.61	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Call			1,745.05000	1.74505	1,631,090	14.62	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Put			133.22000	0.13322	124,550	14.62	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Call			1,804.49000	1.80449	1,690,540	14.63	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Put			122.60000	0.12260	113,940	14.63	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Call			2,546.77000	2.54677	2,476,140	14.96	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Put			2,007.05000	2.00705	2,044,150	14.96	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Call			2,585.67000	2.58567	2,514,520	14.97	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Put			1,974.69000	1.97469	2,011,270	14.97	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Call			2,624.87000	2.62487	2,553,190	14.98	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Put			1,942.75000	1.94275	1,978,800	14.98	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Call			3,113.57000	3.11357	3,048,520	14.66	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Put			3,186.90000	3.18690	3,232,170	14.66	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Call			3,149.73000	3.14973	3,084,270	14.67	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Put			3,151.31000	3.15131	3,196,170	14.67	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Call			3,186.30000	3.18630	3,120,440	14.68	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Put			3,116.25000	3.11625	3,160,710	14.68	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Call			3,948.92000	3.94892	3,882,160	15.13	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Put			3,755.80000	3.75580	3,801,660	15.13	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Call			3,985.69000	3.98569	3,918,590	15.14	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Put			3,721.71000	3.72171	3,767,230	15.14	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Call			4,022.60000	4.02260	3,955,170	15.15	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Put			3,687.87000	3.68787	3,733,060	15.15	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												1,411,574,635.68	19,232	42,198
Total for Bond												15,082,968,300.36	138,502	1,112,547
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future												0.00	0	0
Total For ES18												0.00	0	0
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ES18A Future										0.00	0	0
Total For ES18A										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2050 Future									0.00	0	0
Total For I2050									0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186 Future									0.00	0	0
Total For R186									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R207 Future									0.00	0	0
Total For R186/R207									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R208 Future									0.00	0	0
Total For R186/R208									0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R197 Future									0.00	0	0
Total For R197									0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R202 Future									0.00	0	0
Total For R202									0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2023 Future									0.00	0	0
Total For R2023									0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R203 Future									0.00	0	0
Total For R203									0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2030 Future									0.00	0	0
Total For R2030									0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2032 Future									0.00	0	0
Total For R2032									0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2035 Future									0.00	0	0
Total For R2035									0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2037 Future									0.00	0	0
Total For R2037									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R209/R186									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R204 Future									0.00	0	0
Total For R209/R204									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future									0.00	0	0
Total For R209/R208									0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future									0.00	0	0
Total For R210									0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R211 Future									0.00	0	0
Total For R211									0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future									0.00	0	0
Total For R212									0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future									0.00	0	0
Total For R213									0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 02/02/2017 GOVI			540.99900	540.99900	541.63500	541.63500			1,357,907,490.00	251	146
GOVI On 04/05/2017 GOVI			551.34900	551.34900	552.00000	552.00000			1,902,154,050.00	345	355
GOVI On 03/08/2017 GOVI			562.20500	562.20500	562.87300	562.87300			0.00	0	0
GOVI On 02/11/2017 GOVI			573.63000	573.63000	574.31300	574.31300			0.00	0	0
Total GOVI Future									3,260,061,540.00	596	501
GOVI On 02/02/2017 GOVI	533.32	Call			83,150.00000	8.31500	76,790,000		0.00	0	0
GOVI On 02/02/2017 GOVI	533.32	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/02/2017 GOVI	533.33	Call			83,050.00000	8.30500	76,690,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/02/2017	GOVI	533.33	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.34	Call			82,950.00000	8.29500	76,590,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.34	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.18	Call			2,898,200.00000	289.82000	2,891,690,000		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			2,898,100.00000	289.81000	2,891,590,000		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			2,898,000.00000	289.80000	2,891,490,000		0.00	0	0
GOVI	On	04/05/2017	GOVI	262.20	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.09	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.10	Call			17,730.00000	1.77300	11,050,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.10	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.11	Call			17,630.00000	1.76300	10,950,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.11	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.09	Call			17,830.00000	1.78300	11,150,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.45	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.46	Call			18,530.00000	1.85300	11,700,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.46	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.44	Call			18,730.00000	1.87300	11,900,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.44	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.45	Call			18,630.00000	1.86300	11,800,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												3,260,061,540.00	596	501
Total for GOVI												3,260,061,540.00	596	501
AL37	On	02/02/2017	Index Future			516.09900	516.09900	516.47600	516.47600			0.00	0	7
AL37	On	04/05/2017	Index Future			525.97300	525.97300	526.35900	526.35900			5,259,730.00	1	7
AL37	On	03/08/2017	Index Future			536.33000	536.33000	536.72700	536.72700			0.00	0	0
AL37	On	02/11/2017	Index Future			547.22900	547.22900	547.63500	547.63500			0.00	0	0
Total AL37 Future												5,259,730.00	1	14
Total For AL37												5,259,730.00	1	14
AL7T	On	02/02/2017	Index Future			597.67800	597.67800	598.21600	598.21600			0.00	0	2
AL7T	On	04/05/2017	Index Future			609.11200	609.11200	609.66400	609.66400			0.00	0	0
AL7T	On	03/08/2017	Index Future			621.10600	621.10600	621.67300	621.67300			0.00	0	0
AL7T	On	02/11/2017	Index Future			633.72900	633.72900	634.30700	634.30700			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			543.10000	543.10000	543.72700	543.72700			0.00	0	134
ALBI	On	04/05/2017	Index Future			553.49000	553.49000	554.13200	554.13200			105,163,100.00	19	422
ALBI	On	03/08/2017	Index Future			564.38900	564.38900	565.04700	565.04700			0.00	0	0
ALBI	On	02/11/2017	Index Future			575.85800	575.85800	576.53000	576.53000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ALBI Future									105,163,100.00	19	556
Total For ALBI									105,163,100.00	19	556
IGOV On 02/02/2017 Index Future			249.44400	249.44400	249.23000	249.23000			798,220,800.00	320	205
IGOV On 04/05/2017 Index Future			254.23200	254.23200	254.01500	254.01500			813,542,400.00	320	905
IGOV On 03/08/2017 Index Future			259.25300	259.25300	259.03300	259.03300			0.00	0	0
IGOV On 02/11/2017 Index Future			264.53700	264.53700	264.31300	264.31300			0.00	0	0
Total IGOV Future									1,611,763,200.00	640	1,110
Total For IGOV									1,611,763,200.00	640	1,110
ILBI On 02/02/2017 Index Future			675.20400	675.20400	675.34300	675.34300			0.00	0	157
Total ILBI Future									0.00	0	157
Total For ILBI									0.00	0	157
Total for Index									1,722,186,030.00	660	1,839
JIBAR F On 15/02/2017 Jibar Future			7.37000	92.63000	7.37000	92.63000			0.00	0	0
JIBAR F On 15/03/2017 Jibar Future			7.38000	92.62000	7.38000	92.62000			0.00	0	1,000
JIBAR F On 19/04/2017 Jibar Future			7.38000	92.62000	7.38000	92.62000			0.00	0	0
JIBAR F On 17/05/2017 Jibar Future			7.39000	92.61000	7.39000	92.61000			0.00	0	0
JIBAR F On 21/06/2017 Jibar Future			7.40000	92.60000	7.40000	92.60000			0.00	0	0
JIBAR F On 19/07/2017 Jibar Future			7.40000	92.60000	7.40000	92.60000			0.00	0	0
JIBAR F On 20/09/2017 Jibar Future			7.41000	92.59000	7.41000	92.59000			0.00	0	0
JIBAR F On 20/12/2017 Jibar Future			7.43000	92.57000	7.43000	92.57000			0.00	0	0
JIBAR F On 20/03/2018 Jibar Future			7.44000	92.56000	7.44000	92.56000			0.00	0	0
JIBAR F On 20/06/2018 Jibar Future			7.45000	92.55000	7.45000	92.55000			0.00	0	0
JIBAR F On 19/09/2018 Jibar Future			7.49000	92.51000	7.49000	92.51000			0.00	0	0
JIBAR F On 19/12/2018 Jibar Future			7.51000	92.49000	7.51000	92.49000			0.00	0	0
Total Jibar Future									0.00	0	1,000
Total For JIBAR FUTURE									0.00	0	1,000
Total for Jibar									0.00	0	1,000
10Y ST On 17/12/2025 Interest Rate Swap			97.82518	97.82518	97.60093	97.60093			0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			94.91375	94.91375	94.68360	94.68360			0.00	0	0
10Y ST On 15/06/2026 Interest Rate Swap			93.71614	93.71614	93.48155	93.48155			0.00	0	0
10Y ST On 21/09/2026 Interest Rate Swap			95.86864	95.86864	95.63226	95.63226			0.00	0	0
10Y ST On 21/12/2026 Interest Rate Swap			99.60110	99.60110	99.36523	99.36523			0.00	0	0
10Y ST On 15/03/2027 Interest Rate Swap			98.21994	98.21994	97.97882	97.97882			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			100.00285	100.00285	100.00284	100.00284			0.00	0	0
1Y STN On 15/06/2017 Interest Rate Swap			99.61700	99.61700	99.61501	99.61501			0.00	0	0
1Y STN On 21/09/2017 Interest Rate Swap			99.64667	99.64667	99.64169	99.64169			0.00	0	0
1Y STN On 21/12/2017 Interest Rate Swap			99.90524	99.90524	99.89322	99.89322			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1Y STN On 15/03/2018 Interest Rate Swap			99.94831	99.94831	99.93175	99.93175			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			99.93471	99.93471	99.92263	99.92263			0.00	0	0
2Y STN On 16/03/2018 Interest Rate Swap			99.23151	99.23151	99.21498	99.21498			0.00	0	0
2Y STN On 15/06/2018 Interest Rate Swap			98.89196	98.89196	98.86816	98.86816			0.00	0	0
2Y STN On 21/09/2018 Interest Rate Swap			98.95124	98.95124	98.91906	98.91906			0.00	0	0
2Y STN On 21/12/2018 Interest Rate Swap			99.45000	99.45000	99.41000	99.41000			0.00	0	0
2Y STN On 15/03/2019 Interest Rate Swap			99.96098	99.96098	99.90299	99.90299			0.00	0	0
Total 2Y STND Future									0.00	0	0
Total For 2Y STND									0.00	0	0
5Y STN On 17/12/2020 Interest Rate Swap			97.70496	97.70496	97.65812	97.65812			0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			97.02766	97.02766	96.97226	96.97226			0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			96.32194	96.32194	96.25278	96.25278			0.00	0	0
5Y STN On 21/09/2021 Interest Rate Swap			96.59416	96.59416	96.50701	96.50701			0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			98.85576	98.85576	98.75305	98.75305			0.00	0	50
5Y STN On 15/03/2022 Interest Rate Swap			99.06892	99.06892	98.95370	98.95370			0.00	0	0
Total 5Y STND Future									0.00	0	50
Total For 5Y STND									0.00	0	50
Total for Interest Rate Swap									0.00	0	50
Total for Derivatives :									20,065,215,870.36	139,758	1,115,937
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	100.94741			0.00	0	0
Total AA04 SPOT									0.00	0	0
Total For AA04									0.00	0	0
AA04/JI On 22/03/2017 Spot Bond			100.00000	89.86586	100.00000	89.64983			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			10.77000	100.53194	10.77000	100.50281		5,213,688,072,000.00		484,093,600	221,023,400
Total AA05 SPOT								5,213,688,072,000.00		484,093,600	221,023,400
Total For AA05								5,213,688,072,000.00		484,093,600	221,023,400
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	96.67138			0.00	0	200,000,000
Total AA06 SPOT									0.00	0	200,000,000
Total For AA06									0.00	0	200,000,000
AA06/JI On 15/04/2021 Spot Bond			100.00000	11.31320	100.00000	11.28519			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			10.62000	99.03324	10.62000	99.00509		30,463,436,016,000.00		2,868,496,800	717,124,200

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 AA07 SPOT									10,463,436,016,000.00	2,868,496,800	717,124,200
Total For AA07									10,463,436,016,000.00	2,868,496,800	717,124,200
AB01/R On 24/11/2020 Spot Bond			10.00000	104.21100	10.00000	104.18400			0.00	0	0
Total AB01/R186 SPOT									0.00	0	0
Total For AB01/R186									0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	102.14754			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	101.08234			0.00	0	100,000,000
Total AB011 SPOT									0.00	0	100,000,000
Total For AB011									0.00	0	100,000,000
AB013 On 21/11/2018 Spot Bond			9.79500	99.17698	9.79500	99.15078		81,675,907,227,000.00	8,338,530,600	4,279,510,200	
Total AB013 SPOT								11,675,907,227,000.00	8,338,530,600	4,279,510,200	
Total For AB013								11,675,907,227,000.00	8,338,530,600	4,279,510,200	
AB014L On 19/11/2024 Spot Bond			100.00000	11.31837	100.00000	11.29095			0.00	0	0
Total AB014U SPOT									0.00	0	0
Total For AB014U									0.00	0	0
AB015L On 13/11/2024 Spot Bond			10.84000	102.12583	10.84000	102.09606			0.00	0	0
Total AB015U SPOT									0.00	0	0
Total For AB015U									0.00	0	0
AB016L On 05/02/2025 Spot Bond			100.00000	9.55504	100.00000	9.53189			0.00	0	0
Total AB016U SPOT									0.00	0	0
Total For AB016U									0.00	0	0
AB018L On 04/09/2025 Spot Bond			11.37000	104.62789	11.37000	104.59593			0.00	0	0
Total AB018U SPOT									0.00	0	0
Total For AB018U									0.00	0	0
AB019L On 04/09/2025 Spot Bond			100.00000	11.35789	100.00000	11.32976			0.00	0	0
Total AB019U SPOT									0.00	0	0
Total For AB019U									0.00	0	0
AB020L On 03/09/2027 Spot Bond			11.81000	90.15878	11.81000	90.12964			0.00	0	0
Total AB020U SPOT									0.00	0	0
Total For AB020U									0.00	0	0
AB021L On 03/09/2027 Spot Bond			100.00000	11.46658	100.00000	11.43819			0.00	0	0
Total AB021U SPOT									0.00	0	0
Total For AB021U									0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	13.63038	100.00000	13.59736			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	16.66225	100.00000	16.63578				0.00	0	0
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB025L On 20/08/2026 Spot Bond			100.00000	13.53323	100.00000	13.50046				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	19.04760	100.00000	19.00567				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	99.96496				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			9.33500	102.72300	9.33500	102.69734				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	104.99100	10.00000	104.96300				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			3.16000	115.13630	3.16000	277.51492				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	101.48270				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	102.01005				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	101.08512				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				100.00000	0.00000	98.98730				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN11 On 09/04/2017 Spot Bond				100.00000	0.00000	100.47680				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN1: On 09/04/2019 Spot Bond				100.00000	0.00000	100.53013				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN1: On 14/05/2020 Spot Bond				100.00000	0.00000	102.10184				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1: On 14/05/2022 Spot Bond				100.00000	0.00000	101.83479				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1: On 11/11/2020 Spot Bond				100.00000	0.00000	101.78244				0.00	200,000,000	100,000,000
Total ABFN15 SPOT										0.00	200,000,000	100,000,000
Total For ABFN15										0.00	200,000,000	100,000,000
ABFN1: On 11/11/2022 Spot Bond				100.00000	0.00000	101.32192				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1: On 17/05/2019 Spot Bond				100.00000	0.00000	102.09931				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN1: On 26/09/2023 Spot Bond				100.00000	0.00000	100.84288				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			11.77000	103.31092	11.77000	102.20771				0.00	0	0
Total ABK1 SPOT										0.00	0	0
Total For ABK1										0.00	0	0
ABK10 On 14/02/2020 Spot Bond				100.00000	0.00000	99.72048				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	101.00464				0.00	0	0
Total ABK11 SPOT										0.00	0	0
Total For ABK11										0.00	0	0
ABK12 On 20/05/2022 Spot Bond				100.00000	0.00000	102.19095				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			11.02000	99.48583	11.02000	99.91409				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABK2 SPOT										0.00	0	0
Total For ABK2										0.00	0	0
ABK3 On 07/11/2018 Spot Bond				100.00000	0.00000	98.43749				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	33.31760	100.00000	33.23688				0.00	0	0
Total ABK3/JIBAR SPOT										0.00	0	0
Total For ABK3/JIBAR										0.00	0	0
ABK4 On 24/05/2018 Spot Bond				100.00000	0.00000	101.74890				0.00	0	0
Total ABK4 SPOT										0.00	0	0
Total For ABK4										0.00	0	0
ABK4/J On 24/05/2018 Spot Bond			100.00000	46.42026	100.00000	46.30780				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	97.46847				0.00	0	472,500,000
Total ABK5 SPOT										0.00	0	472,500,000
Total For ABK5										0.00	0	472,500,000
ABK5/J On 31/10/2018 Spot Bond			100.00000	28.63728	100.00000	33.29075				0.00	0	0
Total ABK5/JIBAR SPOT										0.00	0	0
Total For ABK5/JIBAR										0.00	0	0
ABK6 On 05/06/2020 Spot Bond				100.00000	0.00000	101.52523				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK7 On 03/06/2019 Spot Bond				100.00000	0.00000	98.68953				0.00	0	0
Total ABK7 SPOT										0.00	0	0
Total For ABK7										0.00	0	0
ABK8 On 03/06/2021 Spot Bond				100.00000	0.00000	95.80816				0.00	0	0
Total ABK8 SPOT										0.00	0	0
Total For ABK8										0.00	0	0
ABK9 On 18/11/2019 Spot Bond				100.00000	0.00000	97.12585				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			6.10500	105.95992	6.10500	143.11186				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			6.10500	99.86094	6.10500	125.96013				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABKI02 SPOT										0.00	0	0
Total For ABKI02										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			100.00000	10.89969	100.00000	10.88078				0.00	0	0
Total ABKI02/R212 SPOT										0.00	0	0
Total For ABKI02/R212										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			7.35500	88.91556	7.35500	105.15762				0.00	0	170,000,000
Total ABKI03 SPOT										0.00	0	170,000,000
Total For ABKI03										0.00	0	170,000,000
ABKI03 On 13/10/2021 Spot Bond			100.00000	5.37409	100.00000	5.36476				0.00	0	0
Total ABKI03/R212 SPOT										0.00	0	0
Total For ABKI03/R212										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			8.08000	95.08545	8.08000	108.14880				0.00	0	0
Total ABKI04 SPOT										0.00	0	0
Total For ABKI04										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	8.64383	100.00000	8.62314				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	82.72181				0.00	2,838,316,800	4,967,834,600
Total ABKS1 SPOT										0.00	2,838,316,800	4,967,834,600
Total For ABKS1										0.00	2,838,316,800	4,967,834,600
ABN05 On 18/04/2021 Spot Bond			2.49000	187.28918	2.49000	187.24719				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN09 On 27/06/2023 Spot Bond			2.17000	191.42822	2.17000	191.38692				0.00	0	0
Total ABN09 SPOT										0.00	0	0
Total For ABN09										0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	204.92495	1.82000	204.88271				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			8.73125	92.01207	8.73125	91.99012				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			8.73125	92.01207	8.73125	91.99012				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN47 SPOT										0.00	0	0
Total For ABN47										0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	100.40616				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	100.78676				0.00	0	0
Total ABN55 SPOT										0.00	0	0
Total For ABN55										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	100.35255				0.00	0	0
Total ABN58 SPOT										0.00	0	0
Total For ABN58										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			3.04000	92.66358	3.04000	118.46036				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			2.84000	98.59448	2.84000	173.16118				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			2.65000	111.33413	2.65000	227.23199				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.97500	93.30253	9.97500	93.27745				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN68 SPOT										0.00	0	0
Total For ABN68										0.00	0	0
ABN70 On 28/03/2017 Spot Bond				100.00000	0.00000	116.40000				0.00	0	0
Total ABN70 SPOT										0.00	0	0
Total For ABN70										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	101.49959				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN73 On 03/05/2017 Spot Bond				100.00000	0.00000	111.42000				0.00	0	0
Total ABN73 SPOT										0.00	0	0
Total For ABN73										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	126.72000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	106.63079	9.63000	106.60324				0.00	0	0
Total ABN76 SPOT										0.00	0	0
Total For ABN76										0.00	0	0
ABN77 On 07/06/2017 Spot Bond				100.00000	0.00000	115.59000				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			10.15000	103.31283	10.15000	103.28473				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			9.24500	93.80342	9.24500	93.78012				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			10.69500	99.98648	10.69500	99.95787				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	101.25013				0.00	0	0
Total ABN91 SPOT										0.00	0	0
Total For ABN91										0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	99.97596				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			8.85500	104.76622	8.85500	104.74114			4,711,412,552,000.00	532,062,400	133,015,600	
Total ABS10 SPOT									4,711,412,552,000.00	532,062,400	133,015,600	
Total For ABS10									4,711,412,552,000.00	532,062,400	133,015,600	
ABS11 On 09/04/2021 Spot Bond			9.72000	101.94875	9.72000	101.92217			0.00	0	620,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABS11 SPOT									0.00	0	620,000,000
Total For ABS11									0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			9.48500	101.34648	9.48500	101.32054		5,631,392,466,000.00	593,715,600	148,428,900	
Total ABS12 SPOT								5,631,392,466,000.00	593,715,600	148,428,900	
Total For ABS12								5,631,392,466,000.00	593,715,600	148,428,900	
ABS12/ On 14/05/2020 Spot Bond			9.20000	102.13656	9.20000	102.11119		0.00	0	0	
Total ABS12/R207 SPOT								0.00	0	0	
Total For ABS12/R207								0.00	0	0	
ABS13 On 14/05/2022 Spot Bond			9.95000	100.94652	9.95000	100.91945		13,612,443,760,000.00	1,368,084,800	342,021,200	
Total ABS13 SPOT								13,612,443,760,000.00	1,368,084,800	342,021,200	
Total For ABS13								13,612,443,760,000.00	1,368,084,800	342,021,200	
ABS14 On 11/11/2020 Spot Bond			9.21000	102.33676	9.21000	102.31131		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			9.65500	102.63502	9.65500	102.60828		0.00	0	0	
Total ABS15 SPOT								0.00	0	0	
Total For ABS15								0.00	0	0	
ABS16 On 11/11/2025 Spot Bond			10.20500	103.37856	10.20500	103.35014		0.00	0	0	
Total ABS16 SPOT								0.00	0	0	
Total For ABS16								0.00	0	0	
ABS17 On 11/11/2027 Spot Bond			10.94500	100.41066	10.94500	100.38110		0.00	0	1,500,000,000	
Total ABS17 SPOT								0.00	0	1,500,000,000	
Total For ABS17								0.00	0	1,500,000,000	
ABS18 On 26/09/2023 Spot Bond			9.92500	103.02046	9.92500	102.99289		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			9.22500	98.46942	9.22500	98.44503		138,321,015,300,000.00	14,994,148,000	3,748,537,000	
Total ABS6 SPOT								138,321,015,300,000.00	14,994,148,000	3,748,537,000	
Total For ABS6								138,321,015,300,000.00	14,994,148,000	3,748,537,000	
ABS7 On 11/09/2026 Spot Bond			10.24500	94.72969	10.24500	94.70355		293,038,643,731,500.00	28,603,088,700	13,394,362,900	
Total ABS7 SPOT								293,038,643,731,500.00	28,603,088,700	13,394,362,900	
Total For ABS7								293,038,643,731,500.00	28,603,088,700	13,394,362,900	
ABS7/R On 11/09/2026 Spot Bond			100.00000	12.13341	100.00000	12.10626		0.00	0	0	
Total ABS7/R186 SPOT								0.00	0	0	
Total For ABS7/R186								0.00	0	0	
ABS12 On 07/12/2023 Spot Bond			3.35000	216.70933	3.35000	274.50271		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABSI2 SPOT										0.00	0	0
Total For ABSI2										0.00	0	0
ABSI3 On 31/01/2017 Spot Bond			5.40000	138.90664	5.40000	141.96157				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			2.60500	139.84518	2.60500	142.62191				0.00	0	0
Total ABSI4 SPOT										0.00	0	0
Total For ABSI4										0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.04507	100.00000	0.04495				0.00	0	0
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	36.36425	100.00000	36.27420				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	86.05734				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	100.00000				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	104.99100	10.00000	104.96300				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL095 On 20/12/2018 Spot Bond				100.00000	0.00000	101.09759				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL096 On 20/06/2020 Spot Bond				100.00000	0.00000	101.12500				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	101.13600				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond				100.00000	0.00000	101.11387				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	101.06433				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			9.69500	101.86062	9.69500	101.89136				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	209.56086				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	209.64137				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	101.08636				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
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL138 On 30/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	100.12131				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	104.99100	10.00000	104.96300				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL142 On 20/12/2021 Spot Bond				100.00000	0.00000	101.08971				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	101.14392				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	101.07002				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	101.03117				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	103.73357	10.23000	103.70500				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL161 On 20/06/2017 Spot Bond				100.00000	0.00000	106.18760				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			9.90000	100.90197	9.90000	100.87519				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL167 On 20/06/2017 Spot Bond				100.00000	0.00000	101.06660				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL168 On 20/06/2017 Spot Bond			1.75000	130.13418	1.75000	130.10764				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL173 On 20/06/2017 Spot Bond				100.00000	0.00000	101.05884				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	101.08655				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond				100.00000	0.00000	101.03110				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	101.13305				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	101.33387				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	102.45249				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	101.26682				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	101.08082				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	101.09403				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	101.10842				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	101.11184				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	101.11184				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL19€ On 20/06/2017 Spot Bond				100.00000	0.00000	101.17522				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL19€ On 20/12/2017 Spot Bond				100.00000	0.00000	101.06433				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	101.16636				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL19€ On 20/06/2017 Spot Bond				100.00000	0.00000	101.52681				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL19€ On 20/06/2017 Spot Bond				100.00000	0.00000	101.17522				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	101.13069				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	101.13069				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	148.99808				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	150.06582				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	101.00119				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL21€ On 20/05/2018 Spot Bond				100.00000	0.00000	101.61877				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	101.02216				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	99.65703				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	92.78439				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	101.00996				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	101.00887				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	101.07641				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	102.09440				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.00000	0.00000	100.09821				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL220 On 26/01/2021 Spot Bond				100.00000	0.00000	100.09671				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				100.00000	0.00000	101.07196				0.00	0	10,000,000,000
Total ACL221 SPOT										0.00	0	10,000,000,000
Total For ACL221										0.00	0	10,000,000,000
ACL222 On 20/09/2021 Spot Bond				100.00000	0.00000	101.05534				0.00	0	10,000,000,000
Total ACL222 SPOT										0.00	0	10,000,000,000
Total For ACL222										0.00	0	10,000,000,000
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	101.39678				0.00	0	0
Total ADCB01 SPOT										0.00	0	0
Total For ADCB01										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	44.99355	100.00000	44.88213				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADCB0 On 08/03/2018 Spot Bond			100.00000	44.99355	100.00000	44.88213			0.00	0	0
Total ADCB01/JIBAR SPOT									0.00	0	0
Total For ADCB01/JIBAR									0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.82471			0.00	0	0
Total ADCB04 SPOT									0.00	0	0
Total For ADCB04									0.00	0	0
ADCB0 On 04/12/2018 Spot Bond				100.00000	0.00000	101.52543			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	38.76308	100.00000	32.71442			0.00	0	0
Total ADCB2U SPOT									0.00	0	0
Total For ADCB2U									0.00	0	0
ADCP4 On 15/04/2017 Spot Bond			100.00000	84.65570	100.00000	84.27777			0.00	0	0
Total ADCP4U SPOT									0.00	0	0
Total For ADCP4U									0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	20.41805	100.00000	20.36749			0.00	0	0
Total AFS1U SPOT									0.00	0	0
Total For AFS1U									0.00	0	0
AFS2U On 02/07/2020 Spot Bond			100.00000	5.90740	100.00000	5.89277			0.00	0	0
Total AFS2U SPOT									0.00	0	0
Total For AFS2U									0.00	0	0
AHF2A: On 18/10/2018 Spot Bond				100.00000	0.00000	100.29956			0.00	0	0
Total AHF2A2 SPOT									0.00	0	0
Total For AHF2A2									0.00	0	0
AHF2B: On 18/10/2018 Spot Bond				100.00000	0.00000	100.30924			0.00	0	0
Total AHF2B2 SPOT									0.00	0	0
Total For AHF2B2									0.00	0	0
AHF2C: On 18/10/2018 Spot Bond				100.00000	0.00000	100.34146			0.00	0	0
Total AHF2C2 SPOT									0.00	0	0
Total For AHF2C2									0.00	0	0
AHF3A: On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total AHF3A1 SPOT									0.00	0	0
Total For AHF3A1									0.00	0	0
AHF3A: On 18/10/2042 Spot Bond				100.00000	0.00000	100.28990			0.00	0	0
Total AHF3A3 SPOT									0.00	0	0
Total For AHF3A3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF3A: On 18/10/2019 Spot Bond				100.00000	0.00000	100.29313			0.00	0	0
Total AHF3A4 SPOT									0.00	0	0
Total For AHF3A4									0.00	0	0
AHF3B: On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total AHF3B1 SPOT									0.00	0	0
Total For AHF3B1									0.00	0	0
AHF3B: On 18/10/2019 Spot Bond				100.00000	0.00000	100.37373			0.00	0	0
Total AHF3B2 SPOT									0.00	0	0
Total For AHF3B2									0.00	0	0
AHF3B: On 18/04/2019 Spot Bond				100.00000	0.00000	100.35764			0.00	0	0
Total AHF3B3 SPOT									0.00	0	0
Total For AHF3B3									0.00	0	0
AHF3C: On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total AHF3C1 SPOT									0.00	0	0
Total For AHF3C1									0.00	0	0
AHF3C: On 18/04/2019 Spot Bond				100.00000	0.00000	100.48910			0.00	0	0
Total AHF3C2 SPOT									0.00	0	0
Total For AHF3C2									0.00	0	0
AHF3C: On 18/04/2019 Spot Bond				100.00000	0.00000	100.44113			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	40.91981	100.00000	40.81430			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	13.64388	100.00000	13.60870			0.00	0	0
Total AHL1AU SPOT									0.00	0	0
Total For AHL1AU									0.00	0	0
AHY2U: On 08/07/2026 Spot Bond			100.00000	11.90059	100.00000	11.86990			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	9.69368	100.00000	9.66869			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			9.32000	101.85942	9.32000	101.83379		16,962,660,960,000.00	1,820,028,000	455,007,000	
Total AIR01 SPOT								16,962,660,960,000.00	1,820,028,000	455,007,000	
Total For AIR01								16,962,660,960,000.00	1,820,028,000	455,007,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02 On 30/04/2023 Spot Bond			10.31500	109.11908	10.31500	109.08893			3,228,821,930,000.00	313,022,000	338,255,500
Total AIR02 SPOT									3,228,821,930,000.00	313,022,000	338,255,500
Total For AIR02									3,228,821,930,000.00	313,022,000	338,255,500
AIR04 On 29/05/2024 Spot Bond			9.71500	99.18741	9.71500	99.16142			4,742,812,482,000.00	488,194,800	122,048,700
Total AIR04 SPOT									4,742,812,482,000.00	488,194,800	122,048,700
Total For AIR04									4,742,812,482,000.00	488,194,800	122,048,700
AIR04U On 26/10/2029 Spot Bond			100.00000	14.38870	100.00000	14.35669			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			10.60000	97.47991	10.60000	97.45210			0.00	0	0
Total AIR05 SPOT									0.00	0	0
Total For AIR05									0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			3.09500	176.32882	3.09500	176.28637			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	100.83140			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	100.88489			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	99.81195			0.00	0	0
Total APF03 SPOT									0.00	0	0
Total For APF03									0.00	0	0
APF04 On 21/10/2021 Spot Bond				100.00000	0.00000	100.18562			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	57.08946	100.00000	56.94809			0.00	0	0
Total AS116U SPOT									0.00	0	0
Total For AS116U									0.00	0	0
AS120L On 01/02/2018 Spot Bond			100.00000	45.98658	100.00000	45.87517			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	16.02160	100.00000	15.98279			0.00	0	0
Total AS126U SPOT									0.00	0	0
Total For AS126U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AS127L On 19/02/2019 Spot Bond			100.00000	16.02160	100.00000	15.98279				0.00	0	0
Total AS127U SPOT										0.00	0	0
Total For AS127U										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	4.23922	100.00000	4.23170				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	0.06344	100.00000	0.06337				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	11.62872	100.00000	11.59993				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	21.05320	100.00000	21.00107				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
ASN006 On 28/02/2017 Spot Bond				100.00000	0.00000	103.22934				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN008 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN010 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN011 On 20/03/2019 Spot Bond				100.00000	0.00000	101.03116				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN012 On 20/06/2017 Spot Bond				100.00000	0.00000	101.30946				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN014 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN015 On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN01: On 11/04/2017 Spot Bond				100.00000	0.00000	98.30000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN02: On 09/06/2017 Spot Bond				100.00000	0.00000	115.53144				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN02: On 07/12/2033 Spot Bond			2.90000	246.35658	2.90000	246.29855				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02: On 20/06/2019 Spot Bond				100.00000	0.00000	99.71326				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03: On 19/09/2017 Spot Bond				100.00000	0.00000	95.72900				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	102.07068				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN03: On 07/12/2033 Spot Bond			2.91500	173.37288	2.91500	219.61164				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04: On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN04: On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN05: On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN05: On 16/04/2018 Spot Bond				100.00000	0.00000	100.34564				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN05(On 22/04/2020 Spot Bond				100.00000	0.00000	100.18027				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05(On 28/04/2020 Spot Bond				100.00000	0.00000	100.00024				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06(On 30/04/2020 Spot Bond				100.00000	0.00000	100.00003				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06(On 14/05/2018 Spot Bond				100.00000	0.00000	99.31358				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN06(On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06(On 01/06/2018 Spot Bond				100.00000	0.00000	101.47794				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN06(On 15/06/2018 Spot Bond				100.00000	0.00000	101.09307				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN06(On 07/02/2020 Spot Bond				100.00000	0.00000	99.81076				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07(On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN070 SPOT										0.00	0	0
Total For ASN070										0.00	0	0
ASN07(On 20/07/2018 Spot Bond				100.00000	0.00000	92.06088				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN07(On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN07(On 20/06/2020 Spot Bond				100.00000	0.00000	101.20907				0.00	15,347,700	12,789,700
Total ASN078 SPOT										0.00	15,347,700	12,789,700
Total For ASN078										0.00	15,347,700	12,789,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN08(On 20/09/2020 Spot Bond				100.00000	0.00000	101.04197			0.00	0	0
Total ASN080 SPOT									0.00	0	0
Total For ASN080									0.00	0	0
ASN08(On 10/12/2017 Spot Bond				100.00000	0.00000	101.25722			0.00	0	0
Total ASN081 SPOT									0.00	0	0
Total For ASN081									0.00	0	0
ASN08(On 17/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN082 SPOT									0.00	0	0
Total For ASN082									0.00	0	0
ASN08(On 20/06/2020 Spot Bond				100.00000	0.00000	100.69292			0.00	0	150,000,000
Total ASN083 SPOT									0.00	0	150,000,000
Total For ASN083									0.00	0	150,000,000
ASN08(On 03/09/2020 Spot Bond				100.00000	0.00000	101.60135			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	100.81988			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	105.42572			0.00	0	0
Total ASN087 SPOT									0.00	0	0
Total For ASN087									0.00	0	0
ASN08(On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN088 SPOT									0.00	0	0
Total For ASN088									0.00	0	0
ASN09(On 08/10/2018 Spot Bond				100.00000	0.00000	100.52173			0.00	0	0
Total ASN090 SPOT									0.00	0	0
Total For ASN090									0.00	0	0
ASN09(On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN091 SPOT									0.00	0	0
Total For ASN091									0.00	0	0
ASN09(On 21/10/2020 Spot Bond				100.00000	0.00000	100.17996			0.00	0	0
Total ASN092 SPOT									0.00	0	0
Total For ASN092									0.00	0	0
ASN09(On 29/10/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN094 SPOT									0.00	0	0
Total For ASN094									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN09(On 10/11/2020 Spot Bond				100.00000	0.00000	102.08555				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN09(On 20/12/2020 Spot Bond				100.00000	0.00000	68.59043				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111 On 02/12/2020 Spot Bond				100.00000	0.00000	101.54172				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN112 On 20/12/2017 Spot Bond				100.00000	0.00000	101.06987				0.00	0	0
Total ASN112 SPOT										0.00	0	0
Total For ASN112										0.00	0	0
ASN113 On 08/03/2021 Spot Bond				100.00000	0.00000	101.39811				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN114 On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN114 SPOT										0.00	0	0
Total For ASN114										0.00	0	0
ASN115 On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN119 On 27/01/2018 Spot Bond				100.00000	0.00000	100.06832				0.00	0	0
Total ASN119 SPOT										0.00	0	0
Total For ASN119										0.00	0	0
ASN121 On 20/12/2020 Spot Bond				100.00000	0.00000	101.35168				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN125 On 20/03/2019 Spot Bond				100.00000	0.00000	101.05058				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN128 On 24/02/2019 Spot Bond				100.00000	0.00000	101.73033				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN129 On 24/02/2019 Spot Bond				100.00000	0.00000	101.72598				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN13(On 24/02/2019 Spot Bond				100.00000	0.00000	101.70298				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN13(On 03/03/2019 Spot Bond				100.00000	0.00000	101.44946				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN13(On 03/03/2019 Spot Bond				100.00000	0.00000	101.43805				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN13(On 20/12/2020 Spot Bond				100.00000	0.00000	101.34064				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN13(On 05/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13(On 31/12/2018 Spot Bond				100.00000	0.00000	80.77000				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			3.33500	137.90829	3.33500	137.87434				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN14(On 30/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14(On 31/12/2018 Spot Bond				100.00000	0.00000	80.77000				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	101.04220				0.00	0	0
Total ASN142 SPOT										0.00	0	0
Total For ASN142										0.00	0	0
ASN14(On 20/06/2020 Spot Bond				100.00000	0.00000	103.72457				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14(On 28/04/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN14(On 20/06/2021 Spot Bond				100.00000	0.00000	58.51370				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14(On 04/05/2021 Spot Bond				100.00000	0.00000	99.81687				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14(On 04/05/2021 Spot Bond				100.00000	0.00000	99.81687				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN14(On 31/01/2022 Spot Bond			3.38000	137.62172	3.38000	137.58767				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15(On 31/05/2021 Spot Bond				100.00000	0.00000	101.50143				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15(On 04/05/2021 Spot Bond				100.00000	0.00000	101.57381				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			3.74000	91.45243	3.74000	159.03009				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15(On 29/06/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15(On 06/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15(On 27/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16(On 08/08/2021 Spot Bond				100.00000	0.00000	99.77686				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16(On 19/08/2021 Spot Bond				100.00000	0.00000	101.80966				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN16: On 26/02/2017 Spot Bond				100.00000	0.00000	101.43113				0.00	0	0
Total ASN162 SPOT										0.00	0	0
Total For ASN162										0.00	0	0
ASN16: On 29/08/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16: On 06/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16: On 20/06/2021 Spot Bond				100.00000	0.00000	101.13064				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17: On 22/11/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17: On 30/05/2017 Spot Bond				100.00000	0.00000	101.43589				0.00	0	0
Total ASN173 SPOT										0.00	0	0
Total For ASN173										0.00	0	0
ASN17: On 02/12/2019 Spot Bond				100.00000	0.00000	101.47769				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN17: On 21/12/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17: On 23/12/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN38: On 20/12/2017 Spot Bond			100.00000	61.12018	100.00000	60.96884				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	61.17434	100.00000	61.02286				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40: On 20/12/2017 Spot Bond			100.00000	60.93064	100.00000	60.77976				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN43I On 10/03/2017 Spot Bond			100.00000	92.40659	100.00000	92.17786			0.00	0	0
Total ASN43U SPOT									0.00	0	0
Total For ASN43U									0.00	0	0
ASN50I On 16/03/2018 Spot Bond			100.00000	42.38428	100.00000	42.27932			0.00	0	0
Total ASN50U SPOT									0.00	0	0
Total For ASN50U									0.00	0	0
ASN75I On 20/09/2020 Spot Bond			100.00000	3.90458	100.00000	3.89491			0.00	0	0
Total ASN75U SPOT									0.00	0	0
Total For ASN75U									0.00	0	0
ASN89I On 02/10/2018 Spot Bond			100.00000	29.46272	100.00000	29.38976			0.00	0	0
Total ASN89U SPOT									0.00	0	0
Total For ASN89U									0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	101.15439			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			9.22000	104.13675	9.22000	104.11096		16,558,234,880,000.00	1,795,904,000	448,976,000	
Total BAW11 SPOT								16,558,234,880,000.00	1,795,904,000	448,976,000	
Total For BAW11								16,558,234,880,000.00	1,795,904,000	448,976,000	
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	100.48679			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	101.08403			0.00	0	52,500,000
Total BAW17 SPOT									0.00	0	52,500,000
Total For BAW17									0.00	0	52,500,000
BAW17 On 05/12/2018 Spot Bond			100.00000	32.15422	100.00000	32.07460			0.00	0	0
Total BAW17/JIBAR SPOT									0.00	0	0
Total For BAW17/JIBAR									0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	101.08247			0.00	0	3,000,000,000
Total BAW18 SPOT									0.00	0	3,000,000,000
Total For BAW18									0.00	0	3,000,000,000
BAW19 On 05/12/2020 Spot Bond			10.57000	98.34690	10.57000	98.31908			0.00	0	1,000,000,000
Total BAW19 SPOT									0.00	0	1,000,000,000
Total For BAW19									0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			10.19000	99.77324	10.19000	99.74586		1,730,914,160,000.00	169,864,000	42,466,000	
Total BAW21 SPOT								1,730,914,160,000.00	169,864,000	42,466,000	
Total For BAW21								1,730,914,160,000.00	169,864,000	42,466,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW21 On 24/03/2022 Spot Bond			9.30000	103.27053	9.30000	103.24461			0.00	0	0
Total BAW21/R208 SPOT									0.00	0	0
Total For BAW21/R208									0.00	0	0
BAW22 On 07/12/2022 Spot Bond				100.00000	0.00000	101.39809			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	53.27193	100.00000	53.14001			0.00	0	0
Total BAW23U SPOT									0.00	0	0
Total For BAW23U									0.00	0	0
BAW24 On 30/09/2019 Spot Bond				100.00000	0.00000	101.14438			0.00	0	300,000,000
Total BAW24 SPOT									0.00	0	300,000,000
Total For BAW24									0.00	0	300,000,000
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	101.45524			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			9.48500	103.56629	9.48500	103.53993			0.00	0	86,800,000
Total BAW8 SPOT									0.00	0	86,800,000
Total For BAW8									0.00	0	86,800,000
BAYA08 On 31/12/2017 Spot Bond			12.16528	100.76223	12.16528	100.43197			0.00	0	0
Total BAYA08 SPOT									0.00	0	0
Total For BAYA08									0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			12.33439	100.59402	12.33439	67.75497			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			12.26000	100.74819	12.26000	100.44659			0.00	0	0
Total BAYA24 SPOT									0.00	0	0
Total For BAYA24									0.00	0	0
BAYA25 On 30/06/2017 Spot Bond				100.00000	0.00000	100.74197			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			12.18500	92.34051	12.18500	99.60657			0.00	0	0
Total BAYA26 SPOT									0.00	0	0
Total For BAYA26									0.00	0	0
BAYA27 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BAYA27 SPOT									0.00	0	0
Total For BAYA27									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	100.87118				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			11.77000	90.07091	11.77000	98.70441				0.00	0	100,000,000
Total BAYA32 SPOT										0.00	0	100,000,000
Total For BAYA32										0.00	0	100,000,000
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	100.84901				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	100.86715				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	99.95269				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	99.09028				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	99.60472				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	97.38664				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	100.86749				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	100.84246				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA44 On 31/03/2017 Spot Bond				100.00000	0.00000	100.84246				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	100.86760				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA50 On 31/03/2017 Spot Bond				100.00000	0.00000	100.74042				0.00	0	0
Total BAYA50 SPOT										0.00	0	0
Total For BAYA50										0.00	0	0
BAYA51 On 31/03/2019 Spot Bond				100.00000	0.00000	100.90173				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA52 On 31/03/2019 Spot Bond				100.00000	0.00000	100.92935				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA53 On 30/09/2017 Spot Bond				100.00000	0.00000	100.74006				0.00	0	0
Total BAYA53 SPOT										0.00	0	0
Total For BAYA53										0.00	0	0
BAYA54 On 30/09/2019 Spot Bond				100.00000	0.00000	100.92947				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYB04 On 31/03/2017 Spot Bond			14.51086	101.18414	14.51086	100.87914				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				100.00000	0.00000	101.10336				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB06 On 31/12/2019 Spot Bond				100.00000	0.00000	101.10317				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				100.00000	0.00000	101.10326				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond				100.00000	0.00000	101.13924				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB09 On 30/09/2018 Spot Bond				100.00000	0.00000	100.97635				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	20.18318	100.00000	20.13320				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYD2I On 30/06/2035 Spot Bond			100.00000	18.36896	100.00000	18.32347				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3I On 30/06/2035 Spot Bond			100.00000	11.33887	100.00000	11.31079				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4I On 30/06/2035 Spot Bond			100.00000	11.34866	100.00000	11.32024				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	13.70923	100.00000	13.67528				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	11.87882	100.00000	11.84940				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC114L On 30/01/2017 Spot Bond			100.00000	99.72678	100.00000	100.00000				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	96.30607	100.00000	96.05263				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	93.83033	100.00000	93.58974				0.00	0	0
Total BC116U SPOT										0.00	0	0
Total For BC116U										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.16116				0.00	0	0
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	100.49027				0.00	0	0
Total BCJ06 SPOT										0.00	0	0
Total For BCJ06										0.00	0	0
BCJ09 On 25/07/2017 Spot Bond				100.00000	0.00000	100.01582				0.00	0	0
Total BCJ09 SPOT										0.00	0	0
Total For BCJ09										0.00	0	0
BCJ10 On 12/07/2017 Spot Bond				100.00000	0.00000	100.44246				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCJ11 On 14/11/2017 Spot Bond				100.00000	0.00000	101.80640			0.00	0	0
Total BCJ11 SPOT									0.00	0	0
Total For BCJ11									0.00	0	0
BGP3U On 30/06/2019 Spot Bond			100.00000	19.95872	100.00000	19.90929			0.00	0	0
Total BGP3U SPOT									0.00	0	0
Total For BGP3U									0.00	0	0
BGP4U On 30/06/2019 Spot Bond			100.00000	19.95872	100.00000	19.90929			0.00	0	0
Total BGP4U SPOT									0.00	0	0
Total For BGP4U									0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.46000	101.10386	2.46000	195.83494			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			8.76500	95.21387	8.76500	171.20677			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			8.76500	96.58880	8.76500	171.71810			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			9.15000	95.19170	9.15000	95.16830			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			8.42000	101.04743	8.42000	101.02441			0.00	0	0
Total BEER02 SPOT									0.00	0	0
Total For BEER02									0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	10.14734	100.00000	10.12276			0.00	0	0
Total BG1A7U SPOT									0.00	0	0
Total For BG1A7U									0.00	0	0
BG1A8U On 21/11/2032 Spot Bond			100.00000	8.78124	100.00000	8.75996			0.00	0	0
Total BG1A8U SPOT									0.00	0	0
Total For BG1A8U									0.00	0	0
BG1B2U On 23/11/2032 Spot Bond			100.00000	8.78124	100.00000	8.75996			0.00	0	0
Total BG1B2U SPOT									0.00	0	0
Total For BG1B2U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG1C2 On 21/11/2032 Spot Bond			100.00000	9.31580	100.00000	9.29324			0.00	0	0
Total BG1C2U SPOT									0.00	0	0
Total For BG1C2U									0.00	0	0
BG1D2 On 21/11/2032 Spot Bond			100.00000	0.00009	100.00000	0.00009			0.00	0	0
Total BG1D2U SPOT									0.00	0	0
Total For BG1D2U									0.00	0	0
BG1E2 On 21/11/2032 Spot Bond			100.00000	12.46380	100.00000	12.43360			0.00	0	0
Total BG1E2U SPOT									0.00	0	0
Total For BG1E2U									0.00	0	0
BG1F2 On 21/11/2032 Spot Bond			100.00000	17.21550	100.00000	17.17379			0.00	0	0
Total BG1F2U SPOT									0.00	0	0
Total For BG1F2U									0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BG42A1 SPOT									0.00	0	0
Total For BG42A1									0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BG42A2 SPOT									0.00	0	0
Total For BG42A2									0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BG42A3 SPOT									0.00	0	0
Total For BG42A3									0.00	0	0
BG42A On 15/03/2017 Spot Bond			8.98000	103.30709	8.98000	103.28195			0.00	0	0
Total BG42A4 SPOT									0.00	0	0
Total For BG42A4									0.00	0	0
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BG42B SPOT									0.00	0	0
Total For BG42B									0.00	0	0
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BG42C SPOT									0.00	0	0
Total For BG42C									0.00	0	0
BG42D On 15/03/2017 Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0
Total BG42DU SPOT									0.00	0	0
Total For BG42DU									0.00	0	0
BG42Y On 15/03/2017 Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0
Total BG42YU SPOT									0.00	0	0
Total For BG42YU									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL01 On 19/11/2024 Spot Bond				100.00000	0.00000	102.77868			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			11.44500	100.72243	11.44500	100.69148			0.00	0	0
Total BGL02 SPOT									0.00	0	0
Total For BGL02									0.00	0	0
BGL03 On 05/02/2025 Spot Bond				100.00000	0.00000	100.44015			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			11.33500	93.21634	11.33500	96.63347			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			11.47000	104.09049	11.47000	104.32058			0.00	0	0
Total BGL05 SPOT									0.00	0	0
Total For BGL05									0.00	0	0
BGL06 On 04/09/2025 Spot Bond				100.00000	0.00000	101.82431			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			12.01500	103.65900	12.01500	104.01849			0.00	0	0
Total BGL07 SPOT									0.00	0	0
Total For BGL07									0.00	0	0
BGL08 On 03/09/2027 Spot Bond				100.00000	0.00000	101.69224			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			11.47000	103.66614	11.47000	103.63420			0.00	0	0
Total BGL09 SPOT									0.00	0	0
Total For BGL09									0.00	0	0
BGL10 On 05/05/2021 Spot Bond				100.00000	0.00000	99.78248			0.00	0	0
Total BGL10 SPOT									0.00	0	0
Total For BGL10									0.00	0	0
BGL11 On 05/05/2021 Spot Bond			11.85000	103.85249	11.85000	104.80650			0.00	0	0
Total BGL11 SPOT									0.00	0	0
Total For BGL11									0.00	0	0
BGL12 On 20/08/2021 Spot Bond				100.00000	0.00000	102.19088			0.00	0	0
Total BGL12 SPOT									0.00	0	0
Total For BGL12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BGL13 On 20/08/2021 Spot Bond			11.89000	104.69937	11.89000	104.66651				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0
BGL14 On 03/11/2021 Spot Bond				100.00000	0.00000	99.87559				0.00	0	0
Total BGL14 SPOT										0.00	0	0
Total For BGL14										0.00	0	0
BGR03 On 21/02/2017 Spot Bond				100.00000	0.00000	108.15178				0.00	0	0
Total BGR03 SPOT										0.00	0	0
Total For BGR03										0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	101.66543				0.00	0	0
Total BID04 SPOT										0.00	0	0
Total For BID04										0.00	0	0
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	99.82993				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			9.32000	99.77973	9.32000	99.75477				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BLG1A1 On 21/11/2032 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BSR17 On 19/06/2018 Spot Bond				100.00000	0.00000	102.00556				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC148 On 06/02/2017 Spot Bond				100.00000	0.00000	99.85252				0.00	0	0
Total BTC148 SPOT										0.00	0	0
Total For BTC148										0.00	0	0
BTC149 On 10/02/2017 Spot Bond				100.00000	0.00000	99.76759				0.00	0	0
Total BTC149 SPOT										0.00	0	0
Total For BTC149										0.00	0	0
BTC151 On 10/02/2017 Spot Bond				100.00000	0.00000	97.72714				0.00	0	0
Total BTC151 SPOT										0.00	0	0
Total For BTC151										0.00	0	0
BTC152 On 17/05/2017 Spot Bond				100.00000	0.00000	97.69550				0.00	0	0
Total BTC152 SPOT										0.00	0	0
Total For BTC152										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BTC15 On 20/02/2017 Spot Bond				100.00000	0.00000	99.55612			0.00	0	0
Total BTC153 SPOT									0.00	0	0
Total For BTC153									0.00	0	0
BTC15 On 28/02/2017 Spot Bond				100.00000	0.00000	99.38818			0.00	0	0
Total BTC154 SPOT									0.00	0	0
Total For BTC154									0.00	0	0
BTC15 On 02/03/2017 Spot Bond				100.00000	0.00000	97.59271			0.00	0	0
Total BTC156 SPOT									0.00	0	0
Total For BTC156									0.00	0	0
BTC15 On 06/03/2017 Spot Bond				100.00000	0.00000	99.26222			0.00	0	0
Total BTC157 SPOT									0.00	0	0
Total For BTC157									0.00	0	0
BTC15 On 07/03/2017 Spot Bond				100.00000	0.00000	99.24055			0.00	0	0
Total BTC158 SPOT									0.00	0	0
Total For BTC158									0.00	0	0
BTC15 On 14/03/2017 Spot Bond				100.00000	0.00000	99.09130			0.00	0	0
Total BTC159 SPOT									0.00	0	0
Total For BTC159									0.00	0	0
BTC16 On 03/04/2017 Spot Bond				100.00000	0.00000	98.84739			0.00	0	0
Total BTC160 SPOT									0.00	0	0
Total For BTC160									0.00	0	0
BTC16 On 05/04/2017 Spot Bond				100.00000	0.00000	98.62607			0.00	0	0
Total BTC161 SPOT									0.00	0	0
Total For BTC161									0.00	0	0
BTC16 On 10/04/2017 Spot Bond				100.00000	0.00000	98.52132			0.00	0	0
Total BTC162 SPOT									0.00	0	0
Total For BTC162									0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	100.84482			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	100.87146			0.00	0	0
Total BWZ20A SPOT									0.00	0	0
Total For BWZ20A									0.00	0	0
BWZJ17 On 17/03/2017 Spot Bond				100.00000	0.00000	101.03985			0.00	0	0
Total BWZJ17 SPOT									0.00	0	0
Total For BWZJ17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BWZJ1 On 19/11/2018 Spot Bond				100.00000	0.00000	101.77152				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	102.09662				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond				100.00000	0.00000	102.15192				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	11.30727	100.00000	11.27927				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	11.30727	100.00000	11.27927				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	11.33912	100.00000	11.31104				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	11.33912	100.00000	11.31104				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	42.72462	100.00000	42.61882				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	17.90225	100.00000	17.85791				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	100.00000				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			15.47000	98.89308	15.47000	98.85238				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	101.26945				0.00	0	0
Total CBL13 SPOT										0.00	0	0
Total For CBL13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL14 On 01/02/2019 Spot Bond			13.27000	97.02895	13.27000	96.99508			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			8.84500	102.07332	8.84500	102.04922			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	100.04374			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			13.27000	100.14722	13.27000	100.11226			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	100.31573			0.00	200,000,000	300,000,000
Total CBL20 SPOT									0.00	200,000,000	300,000,000
Total For CBL20									0.00	200,000,000	300,000,000
CBL22 On 06/05/2020 Spot Bond			10.17000	97.45301	10.17000	97.42630			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	101.97612			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	99.92287			0.00	0	0
Total CBL24 SPOT									0.00	0	0
Total For CBL24									0.00	0	0
CBL25 On 06/05/2019 Spot Bond				100.00000	0.00000	102.20613			0.00	0	0
Total CBL25 SPOT									0.00	0	0
Total For CBL25									0.00	0	0
CBL26 On 06/05/2021 Spot Bond			10.47000	104.76018	10.47000	104.73065			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			10.58500	110.37414	10.58500	110.34287			0.00	0	500,000,000
Total CCT01 SPOT									0.00	0	500,000,000
Total For CCT01									0.00	0	500,000,000
CCT02 On 12/06/2024 Spot Bond			10.69500	106.17313	10.69500	106.14274			0.00	0	520,000,000
Total CCT02 SPOT									0.00	0	520,000,000
Total For CCT02									0.00	0	520,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT03 On 15/03/2025 Spot Bond			10.71500	106.60128	10.71500	106.57054			57,556,295,402,000.00	5,371,562,800	1,565,890,700
Total CCT03 SPOT									57,556,295,402,000.00	5,371,562,800	1,565,890,700
Total For CCT03									57,556,295,402,000.00	5,371,562,800	1,565,890,700
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	104.26482			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	104.99070	10.00000	104.96330			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0
Total For CGR14/JIBAR									0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	100.30867			0.00	0	0
Total CGR15 SPOT									0.00	0	0
Total For CGR15									0.00	0	0
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	101.16010			0.00	0	0
Total CGR16 SPOT									0.00	0	0
Total For CGR16									0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	100.17862			0.00	0	0
Total CGR17 SPOT									0.00	0	0
Total For CGR17									0.00	0	0
CGR18 On 04/05/2018 Spot Bond			100.00000	40.56453	100.00000	40.46626			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	45.08101	100.00000	44.96938			0.00	0	0
Total CGR19U SPOT									0.00	0	0
Total For CGR19U									0.00	0	0
CGR20 On 03/07/2018 Spot Bond			100.00000	41.86176	100.00000	41.75809			0.00	0	0
Total CGR20U SPOT									0.00	0	0
Total For CGR20U									0.00	0	0
CGR21 On 12/10/2020 Spot Bond				100.00000	0.00000	100.58717			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	99.79412			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	99.73410			0.00	0	0
Total CGR23 SPOT									0.00	0	0
Total For CGR23									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CGR24 On 08/02/2021 Spot Bond				100.00000	0.00000	99.70991				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR25 On 27/06/2019 Spot Bond				100.00000	0.00000	101.03614				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	100.83137				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	102.06341				0.00	0	0
Total CGR27 SPOT										0.00	0	0
Total For CGR27										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	100.75869				0.00	0	0
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	100.78383				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	100.81310				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CIG06 On 28/08/2018 Spot Bond				100.00000	0.00000	101.79929				0.00	0	0
Total CIG06 SPOT										0.00	0	0
Total For CIG06										0.00	0	0
CIG07 On 28/08/2020 Spot Bond				100.00000	0.00000	101.92751				0.00	0	0
Total CIG07 SPOT										0.00	0	0
Total For CIG07										0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	25.61106	100.00000	25.54764				0.00	0	0
Total CIG09U SPOT										0.00	0	0
Total For CIG09U										0.00	0	0
CIG10 On 29/07/2019 Spot Bond				100.00000	0.00000	100.00039				0.00	0	0
Total CIG10 SPOT										0.00	0	0
Total For CIG10										0.00	0	0
CIG11 On 29/07/2020 Spot Bond				100.00000	0.00000	100.00027				0.00	0	0
Total CIG11 SPOT										0.00	0	0
Total For CIG11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CIG12 On 29/07/2021 Spot Bond				100.00000	0.00000	100.00030			0.00	0	0
Total CIG12 SPOT									0.00	0	0
Total For CIG12									0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA1U SPOT									0.00	0	0
Total For CLA1U									0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA2U SPOT									0.00	0	0
Total For CLA2U									0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA3U SPOT									0.00	0	0
Total For CLA3U									0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLB1U SPOT									0.00	0	0
Total For CLB1U									0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLC1U SPOT									0.00	0	0
Total For CLC1U									0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	100.82071	10.11000	100.79324			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	134.04335	3.14000	136.32407			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			3.30500	141.11352	3.30500	134.67700			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	104.99100	10.00000	104.96300			0.00	0	0
Total CLN230/JIBAR SPOT									0.00	0	0
Total For CLN230/JIBAR									0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	104.99100	10.00000	104.96300			0.00	0	0
Total CLN231/JIBAR SPOT									0.00	0	0
Total For CLN231/JIBAR									0.00	0	0
CLN237 On 14/02/2017 Spot Bond				100.00000	0.00000	101.87993			0.00	0	0
Total CLN237 SPOT									0.00	0	0
Total For CLN237									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.72134			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	96.77862	13.50000	96.74426			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	104.05304	9.35000	104.02720			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	100.90851			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	100.87972			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	100.91609			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	100.91609			0.00	0	0
Total CLN259 SPOT									0.00	0	0
Total For CLN259									0.00	0	0
CLN26 On 26/03/2017 Spot Bond				100.00000	0.00000	100.91609			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	100.87661			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			9.70000	103.26656	9.70000	103.23954			0.00	0	0
Total CLN262 SPOT									0.00	0	0
Total For CLN262									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN268 On 30/04/2017 Spot Bond				100.00000	0.00000	100.08720			0.00	0	0
Total CLN268 SPOT									0.00	0	0
Total For CLN268									0.00	0	0
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	101.88312			0.00	0	0
Total CLN269 SPOT									0.00	0	0
Total For CLN269									0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	101.11547			0.00	0	0
Total CLN272 SPOT									0.00	0	0
Total For CLN272									0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	101.04220			0.00	0	0
Total CLN273 SPOT									0.00	0	0
Total For CLN273									0.00	0	0
CLN274 On 20/06/2017 Spot Bond				100.00000	0.00000	101.10417			0.00	0	0
Total CLN274 SPOT									0.00	0	0
Total For CLN274									0.00	0	0
CLN275 On 22/05/2017 Spot Bond				100.00000	0.00000	101.69732			0.00	0	0
Total CLN275 SPOT									0.00	0	0
Total For CLN275									0.00	0	0
CLN277 On 25/05/2017 Spot Bond				100.00000	0.00000	101.88071			0.00	0	0
Total CLN277 SPOT									0.00	0	0
Total For CLN277									0.00	0	0
CLN278 On 20/06/2017 Spot Bond				100.00000	0.00000	101.14338			0.00	0	0
Total CLN278 SPOT									0.00	0	0
Total For CLN278									0.00	0	0
CLN280 On 07/06/2017 Spot Bond				100.00000	0.00000	101.53034			0.00	0	0
Total CLN280 SPOT									0.00	0	0
Total For CLN280									0.00	0	0
CLN288 On 10/08/2017 Spot Bond				100.00000	0.00000	102.13391			0.00	0	0
Total CLN288 SPOT									0.00	0	0
Total For CLN288									0.00	0	0
CLN289 On 30/08/2017 Spot Bond				100.00000	0.00000	101.67230			0.00	0	0
Total CLN289 SPOT									0.00	0	0
Total For CLN289									0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	100.98197			0.00	0	0
Total CLN290 SPOT									0.00	0	0
Total For CLN290									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN29 On 26/06/2017 Spot Bond				100.00000	0.00000	100.94293			0.00	0	0
Total CLN291 SPOT									0.00	0	0
Total For CLN291									0.00	0	0
CLN29 On 26/06/2017 Spot Bond				100.00000	0.00000	101.66052			0.00	0	0
Total CLN292 SPOT									0.00	0	0
Total For CLN292									0.00	0	0
CLN29 On 25/11/2020 Spot Bond			10.00000	104.99100	10.00000	104.96300			0.00	0	0
Total CLN292/JIBAR SPOT									0.00	0	0
Total For CLN292/JIBAR									0.00	0	0
CLN29 On 30/06/2017 Spot Bond				100.00000	0.00000	100.73795			0.00	0	0
Total CLN293 SPOT									0.00	0	0
Total For CLN293									0.00	0	0
CLN29 On 26/06/2017 Spot Bond				100.00000	0.00000	100.93402			0.00	0	0
Total CLN294 SPOT									0.00	0	0
Total For CLN294									0.00	0	0
CLN29 On 30/06/2017 Spot Bond				100.00000	0.00000	100.85878			0.00	0	0
Total CLN295 SPOT									0.00	0	0
Total For CLN295									0.00	0	0
CLN29 On 20/12/2017 Spot Bond				100.00000	0.00000	101.17181			0.00	0	0
Total CLN296 SPOT									0.00	0	0
Total For CLN296									0.00	0	0
CLN29 On 30/06/2017 Spot Bond				100.00000	0.00000	100.84859			0.00	0	0
Total CLN297 SPOT									0.00	0	0
Total For CLN297									0.00	0	0
CLN29 On 30/06/2017 Spot Bond				100.00000	0.00000	100.97693			0.00	0	0
Total CLN298 SPOT									0.00	0	0
Total For CLN298									0.00	0	0
CLN29 On 30/06/2017 Spot Bond				100.00000	0.00000	100.88082			0.00	0	0
Total CLN299 SPOT									0.00	0	0
Total For CLN299									0.00	0	0
CLN30 On 20/12/2017 Spot Bond				100.00000	0.00000	156.53960			0.00	0	0
Total CLN301 SPOT									0.00	0	0
Total For CLN301									0.00	0	0
CLN30 On 20/12/2017 Spot Bond				100.00000	0.00000	101.57921			0.00	0	0
Total CLN302 SPOT									0.00	0	0
Total For CLN302									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	156.70202			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	155.90986			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	156.50665			0.00	0	0
Total CLN305 SPOT									0.00	0	0
Total For CLN305									0.00	0	0
CLN313 On 14/11/2022 Spot Bond				100.00000	0.00000	102.13624			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			11.25500	94.87392	11.25500	94.84524			0.00	0	0
Total CLN314 SPOT									0.00	0	0
Total For CLN314									0.00	0	0
CLN315 On 20/03/2023 Spot Bond			11.77500	96.34708	11.77500	96.31664			0.00	0	0
Total CLN315 SPOT									0.00	0	0
Total For CLN315									0.00	0	0
CLN316 On 30/06/2017 Spot Bond				100.00000	0.00000	100.84740			0.00	0	0
Total CLN316 SPOT									0.00	0	0
Total For CLN316									0.00	0	0
CLN317 On 20/03/2023 Spot Bond				100.00000	0.00000	101.18839			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	102.09423			0.00	0	0
Total CLN318 SPOT									0.00	0	0
Total For CLN318									0.00	0	0
CLN319 On 24/07/2017 Spot Bond				100.00000	0.00000	100.15131			0.00	0	0
Total CLN319 SPOT									0.00	0	0
Total For CLN319									0.00	0	0
CLN320 On 30/04/2018 Spot Bond				100.00000	0.00000	99.97414			0.00	0	0
Total CLN320 SPOT									0.00	0	0
Total For CLN320									0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	106.58904	8.80500	102.18970			0.00	0	0
Total CLN321 SPOT									0.00	0	0
Total For CLN321									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN327 On 24/07/2017 Spot Bond				100.00000	0.00000	100.15261			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	101.10541			0.00	0	0
Total CLN325 SPOT									0.00	0	0
Total For CLN325									0.00	0	0
CLN326 On 20/06/2018 Spot Bond				100.00000	0.00000	101.12203			0.00	0	0
Total CLN326 SPOT									0.00	0	0
Total For CLN326									0.00	0	0
CLN327 On 20/06/2023 Spot Bond				100.00000	0.00000	101.18609			0.00	0	0
Total CLN327 SPOT									0.00	0	0
Total For CLN327									0.00	0	0
CLN328 On 20/06/2018 Spot Bond				100.00000	0.00000	101.13090			0.00	0	0
Total CLN328 SPOT									0.00	0	0
Total For CLN328									0.00	0	0
CLN332 On 20/06/2018 Spot Bond				100.00000	0.00000	101.21951			0.00	0	0
Total CLN332 SPOT									0.00	0	0
Total For CLN332									0.00	0	0
CLN335 On 30/06/2017 Spot Bond				100.00000	0.00000	100.84740			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	135.03300			0.00	0	0
Total CLN337 SPOT									0.00	0	0
Total For CLN337									0.00	0	0
CLN339 On 28/07/2017 Spot Bond				100.00000	0.00000	100.00041			0.00	0	0
Total CLN339 SPOT									0.00	0	0
Total For CLN339									0.00	0	0
CLN340 On 20/12/2018 Spot Bond				100.00000	0.00000	101.34881			0.00	0	0
Total CLN340 SPOT									0.00	0	0
Total For CLN340									0.00	0	0
CLN341 On 30/06/2017 Spot Bond				100.00000	0.00000	100.85157			0.00	0	0
Total CLN341 SPOT									0.00	0	0
Total For CLN341									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN34 On 20/12/2023 Spot Bond				100.00000	0.00000	101.26347			0.00	0	0
Total CLN343 SPOT									0.00	0	0
Total For CLN343									0.00	0	0
CLN34 On 20/12/2018 Spot Bond				100.00000	0.00000	101.00887			0.00	0	0
Total CLN344 SPOT									0.00	0	0
Total For CLN344									0.00	0	0
CLN34 On 20/12/2023 Spot Bond				100.00000	0.00000	101.15505			0.00	0	0
Total CLN345 SPOT									0.00	0	0
Total For CLN345									0.00	0	0
CLN34 On 28/07/2017 Spot Bond				100.00000	0.00000	100.00040			0.00	0	0
Total CLN346 SPOT									0.00	0	0
Total For CLN346									0.00	0	0
CLN34 On 30/06/2017 Spot Bond				100.00000	0.00000	100.83068			0.00	0	0
Total CLN349 SPOT									0.00	0	0
Total For CLN349									0.00	0	0
CLN35 On 28/10/2018 Spot Bond				100.00000	0.00000	100.00013			0.00	0	0
Total CLN350 SPOT									0.00	0	0
Total For CLN350									0.00	0	0
CLN35 On 28/05/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN353 SPOT									0.00	0	0
Total For CLN353									0.00	0	0
CLN35 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN354 SPOT									0.00	0	0
Total For CLN354									0.00	0	0
CLN35 On 30/04/2018 Spot Bond				100.00000	0.00000	100.00013			0.00	0	0
Total CLN358 SPOT									0.00	0	0
Total For CLN358									0.00	0	0
CLN35 On 24/07/2017 Spot Bond				100.00000	0.00000	100.15050			0.00	0	0
Total CLN359 SPOT									0.00	0	0
Total For CLN359									0.00	0	0
CLN36 On 20/03/2019 Spot Bond				100.00000	0.00000	100.98453			0.00	0	0
Total CLN360 SPOT									0.00	0	0
Total For CLN360									0.00	0	0
CLN36 On 20/03/2024 Spot Bond			10.43500	104.41845	10.43500	104.38911		1,772,530,840,000.00	169,864,000	42,466,000	
Total CLN362 SPOT								1,772,530,840,000.00	169,864,000	42,466,000	
Total For CLN362								1,772,530,840,000.00	169,864,000	42,466,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN363 On 20/03/2024 Spot Bond				100.00000	0.00000	101.05925			0.00	0	0
Total CLN363 SPOT									0.00	0	0
Total For CLN363									0.00	0	0
CLN364 On 06/08/2023 Spot Bond				100.00000	0.00000	99.80077			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			12.57500	106.60133	12.57500	106.56542			0.00	0	0
Total CLN365 SPOT									0.00	0	0
Total For CLN365									0.00	0	0
CLN366 On 06/08/2023 Spot Bond				100.00000	0.00000	99.79330			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			12.60500	100.30005	12.60500	100.26674			0.00	0	0
Total CLN367 SPOT									0.00	0	0
Total For CLN367									0.00	0	0
CLN368 On 26/07/2022 Spot Bond			10.02000	104.58274	10.02000	104.55449			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	99.79330			0.00	0	0
Total CLN369 SPOT									0.00	0	0
Total For CLN369									0.00	0	0
CLN370 On 26/07/2022 Spot Bond				100.00000	0.00000	100.10060			0.00	0	0
Total CLN370 SPOT									0.00	0	0
Total For CLN370									0.00	0	0
CLN371 On 20/03/2024 Spot Bond				100.00000	0.00000	82.97667			0.00	0	0
Total CLN371 SPOT									0.00	0	0
Total For CLN371									0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	101.04537			0.00	0	0
Total CLN372 SPOT									0.00	0	0
Total For CLN372									0.00	0	0
CLN373 On 20/09/2023 Spot Bond				100.00000	0.00000	101.06421			0.00	0	0
Total CLN373 SPOT									0.00	0	0
Total For CLN373									0.00	0	0
CLN374 On 20/06/2019 Spot Bond				100.00000	0.00000	101.06438			0.00	0	0
Total CLN374 SPOT									0.00	0	0
Total For CLN374									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN375 On 30/06/2017 Spot Bond				100.00000	0.00000	100.87831				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN376 On 20/03/2021 Spot Bond			9.87000	103.63995	9.87000	103.61237				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN377 On 30/06/2017 Spot Bond				100.00000	0.00000	100.74039				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN378 On 20/06/2019 Spot Bond				100.00000	0.00000	101.15859				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	101.75937	10.98000	101.72932				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	104.01263	11.00000	103.98186				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN382 On 20/03/2021 Spot Bond				100.00000	0.00000	101.17476				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN383 On 22/07/2017 Spot Bond				100.00000	0.00000	100.16700				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN384 On 20/09/2024 Spot Bond			12.36500	102.78566	12.36500	102.75159				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN385 On 20/09/2024 Spot Bond				100.00000	0.00000	101.27216				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN386 On 20/03/2021 Spot Bond				100.00000	0.00000	101.06408				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN387 On 26/01/2021 Spot Bond				100.00000	0.00000	100.10632				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN388 On 20/09/2019 Spot Bond				100.00000	0.00000	101.12526				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN389 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN392 On 20/03/2017 Spot Bond				100.00000	0.00000	101.02007				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN393 On 20/12/2019 Spot Bond				100.00000	0.00000	86.30848				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN394 On 20/09/2022 Spot Bond				100.00000	0.00000	101.06974				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN395 On 02/03/2018 Spot Bond				100.00000	0.00000	101.45375				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN396 On 20/03/2020 Spot Bond				100.00000	0.00000	101.14748				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN397 On 20/06/2020 Spot Bond				100.00000	0.00000	101.96468				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	102.02700				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN399 On 14/11/2022 Spot Bond				100.00000	0.00000	102.01649				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.00000	0.00000	101.06964				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN401 On 20/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN401 SPOT										0.00	0	0
Total For CLN401										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN402 On 30/06/2017 Spot Bond				100.00000	0.00000	100.79722			0.00	0	0
Total CLN402 SPOT									0.00	0	0
Total For CLN402									0.00	0	0
CLN403 On 30/06/2017 Spot Bond				100.00000	0.00000	100.79722			0.00	0	0
Total CLN403 SPOT									0.00	0	0
Total For CLN403									0.00	0	0
CLN404 On 21/02/2018 Spot Bond				100.00000	0.00000	102.19071			0.00	0	0
Total CLN404 SPOT									0.00	0	0
Total For CLN404									0.00	0	0
CLN406 On 20/06/2020 Spot Bond				100.00000	0.00000	98.87202			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	101.07518			0.00	0	0
Total CLN407 SPOT									0.00	0	0
Total For CLN407									0.00	0	0
CLN409 On 18/07/2020 Spot Bond				100.00000	0.00000	100.35718			0.00	0	0
Total CLN409 SPOT									0.00	0	0
Total For CLN409									0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.00000	0.00000	101.17482			0.00	0	0
Total CLN410 SPOT									0.00	0	0
Total For CLN410									0.00	0	0
CLN411 On 20/09/2020 Spot Bond				100.00000	0.00000	101.18035			0.00	0	0
Total CLN411 SPOT									0.00	0	0
Total For CLN411									0.00	0	0
CLN412 On 18/07/2020 Spot Bond				100.00000	0.00000	100.35879			0.00	0	0
Total CLN412 SPOT									0.00	0	0
Total For CLN412									0.00	0	0
CLN413 On 20/09/2020 Spot Bond				100.00000	0.00000	101.16376			0.00	0	0
Total CLN413 SPOT									0.00	0	0
Total For CLN413									0.00	0	0
CLN414 On 20/09/2020 Spot Bond				100.00000	0.00000	101.37370			0.00	0	0
Total CLN414 SPOT									0.00	0	0
Total For CLN414									0.00	0	0
CLN415 On 20/09/2020 Spot Bond				100.00000	0.00000	101.21906			0.00	0	0
Total CLN415 SPOT									0.00	0	0
Total For CLN415									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN416 On 18/07/2020 Spot Bond				100.00000	0.00000	100.37960				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN417 On 20/09/2020 Spot Bond			4.00000	101.46574	4.00000	111.77255				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN418 On 23/09/2020 Spot Bond				100.00000	0.00000	101.13013				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN419 On 20/12/2020 Spot Bond				100.00000	0.00000	101.27436				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	46.18713	7.01000	46.77826				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN420 On 20/12/2020 Spot Bond				100.00000	0.00000	101.28541				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN421 On 26/01/2021 Spot Bond				100.00000	0.00000	100.13224				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN422 On 20/12/2020 Spot Bond				100.00000	0.00000	101.68770				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN423 On 20/12/2020 Spot Bond				100.00000	0.00000	101.56116				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN424 On 20/12/2020 Spot Bond				100.00000	0.00000	101.68770				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN425 On 20/12/2020 Spot Bond				100.00000	0.00000	104.42352				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN426 On 20/12/2020 Spot Bond				100.00000	0.00000	101.52261				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN427 On 20/12/2018 Spot Bond				100.00000	0.00000	101.20835			0.00	0	0
Total CLN427 SPOT									0.00	0	0
Total For CLN427									0.00	0	0
CLN428 On 15/11/2020 Spot Bond				100.00000	0.00000	102.06967			0.00	0	0
Total CLN428 SPOT									0.00	0	0
Total For CLN428									0.00	0	0
CLN429 On 20/12/2020 Spot Bond				100.00000	0.00000	101.50609			0.00	0	0
Total CLN429 SPOT									0.00	0	0
Total For CLN429									0.00	0	0
CLN430 On 20/12/2020 Spot Bond				100.00000	0.00000	112.89279			0.00	0	0
Total CLN430 SPOT									0.00	0	0
Total For CLN430									0.00	0	0
CLN431 On 20/12/2020 Spot Bond				100.00000	0.00000	101.68921			0.00	0	0
Total CLN431 SPOT									0.00	0	0
Total For CLN431									0.00	0	0
CLN432 On 20/12/2020 Spot Bond				100.00000	0.00000	101.80307			0.00	0	0
Total CLN432 SPOT									0.00	0	0
Total For CLN432									0.00	0	0
CLN433 On 20/12/2020 Spot Bond				100.00000	0.00000	101.86892			0.00	0	0
Total CLN433 SPOT									0.00	0	0
Total For CLN433									0.00	0	0
CLN434 On 20/12/2020 Spot Bond				100.00000	0.00000	113.67975			0.00	0	0
Total CLN434 SPOT									0.00	0	0
Total For CLN434									0.00	0	0
CLN435 On 30/06/2017 Spot Bond				100.00000	0.00000	100.98193			0.00	0	0
Total CLN435 SPOT									0.00	0	0
Total For CLN435									0.00	0	0
CLN436 On 20/12/2020 Spot Bond				100.00000	0.00000	101.16932			0.00	0	0
Total CLN436 SPOT									0.00	0	0
Total For CLN436									0.00	0	0
CLN437 On 20/12/2020 Spot Bond				100.00000	0.00000	101.11952			0.00	0	0
Total CLN437 SPOT									0.00	0	0
Total For CLN437									0.00	0	0
CLN439 On 03/02/2021 Spot Bond				100.00000	0.00000	99.89805			0.00	0	0
Total CLN439 SPOT									0.00	0	0
Total For CLN439									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN44(On 20/03/2021 Spot Bond				100.00000	0.00000	114.61738				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN44(On 20/03/2021 Spot Bond				100.00000	0.00000	102.05487				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN44(On 07/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN442 SPOT										0.00	0	0
Total For CLN442										0.00	0	0
CLN44(On 23/05/2021 Spot Bond				100.00000	0.00000	101.90418				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN44(On 24/05/2021 Spot Bond			10.54000	104.83010	10.54000	104.80036				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN44(On 20/06/2017 Spot Bond				100.00000	0.00000	100.53036				0.00	0	0
Total CLN446 SPOT										0.00	0	0
Total For CLN446										0.00	0	0
CLN44(On 20/06/2017 Spot Bond				100.00000	0.00000	100.79891				0.00	0	0
Total CLN447 SPOT										0.00	0	0
Total For CLN447										0.00	0	0
CLN44(On 20/06/2017 Spot Bond				100.00000	0.00000	100.62560				0.00	0	0
Total CLN448 SPOT										0.00	0	0
Total For CLN448										0.00	0	0
CLN44(On 20/09/2017 Spot Bond				100.00000	0.00000	100.79090				0.00	0	0
Total CLN449 SPOT										0.00	0	0
Total For CLN449										0.00	0	0
CLN45(On 20/06/2017 Spot Bond				100.00000	0.00000	100.81735				0.00	0	0
Total CLN450 SPOT										0.00	0	0
Total For CLN450										0.00	0	0
CLN45(On 20/06/2017 Spot Bond				100.00000	0.00000	100.77988				0.00	0	0
Total CLN451 SPOT										0.00	0	0
Total For CLN451										0.00	0	0
CLN45(On 31/01/2022 Spot Bond			4.00500	133.71107	4.00500	133.67574				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN45 On 31/01/2025 Spot Bond			5.89000	96.49762	5.89000	96.46626				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN45 On 31/01/2025 Spot Bond			5.53000	99.00443	5.53000	98.97326				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN45 On 04/05/2021 Spot Bond				100.00000	0.00000	101.85816				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN45 On 20/12/2021 Spot Bond				100.00000	0.00000	101.30988				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN45 On 17/11/2021 Spot Bond				100.00000	0.00000	101.96172				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN45 On 29/11/2021 Spot Bond				100.00000	0.00000	101.66122				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN45 On 20/06/2017 Spot Bond				100.00000	0.00000	100.88668				0.00	0	0
Total CLN459 SPOT										0.00	0	0
Total For CLN459										0.00	0	0
CLN46 On 29/11/2021 Spot Bond				100.00000	0.00000	100.18107				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	195.87272				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.15000	95.19170	9.15000	95.16830				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			8.76500	38.89751	8.76500	171.20677				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN89 On 02/03/2028 Spot Bond			8.76500	39.41124	8.76500	171.71810			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	101.06993			0.00	0	0
Total CLNF07 SPOT									0.00	0	0
Total For CLNF07									0.00	0	0
CLNF08 On 10/07/2017 Spot Bond				100.00000	0.00000	100.53792			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	101.08102			0.00	0	0
Total CLNF09 SPOT									0.00	0	0
Total For CLNF09									0.00	0	0
CLNF10 On 24/07/2017 Spot Bond				100.00000	0.00000	100.15131			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	100.99897			0.00	0	0
Total CLNF11 SPOT									0.00	0	0
Total For CLNF11									0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				100.00000	0.00000	101.04219			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF13 On 20/06/2019 Spot Bond				100.00000	0.00000	99.46001			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF14 On 20/09/2019 Spot Bond				100.00000	0.00000	101.04213			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF15 On 20/06/2020 Spot Bond				100.00000	0.00000	101.08071			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	102.16872			0.00	0	0
Total COH001 SPOT									0.00	0	0
Total For COH001									0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	100.38250			0.00	0	0
Total COH002 SPOT									0.00	0	0
Total For COH002									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ04 On 05/06/2018 Spot Bond			9.28500	101.03511	9.28500	101.00992			31,847,108,034,000.00	3,429,952,400	2,037,488,100
Total COJ04 SPOT									11,847,108,034,000.00	3,429,952,400	2,037,488,100
Total For COJ04									11,847,108,034,000.00	3,429,952,400	2,037,488,100
COJ05 On 05/06/2023 Spot Bond			9.82000	112.94565	9.82000	112.91590			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			10.08000	106.16730	10.08000	106.13847			24,247,786,752,000.00	2,405,534,400	601,383,600
Total COJ07 SPOT									24,247,786,752,000.00	2,405,534,400	601,383,600
Total For COJ07									24,247,786,752,000.00	2,405,534,400	601,383,600
COJ08 On 22/06/2026 Spot Bond			10.93000	104.26777	10.93000	104.23730			104,848,195,698,000.00	9,592,698,600	3,197,566,200
Total COJ08 SPOT									14,848,195,698,000.00	9,592,698,600	3,197,566,200
Total For COJ08									14,848,195,698,000.00	9,592,698,600	3,197,566,200
COJG0 On 09/06/2024 Spot Bond			10.32500	100.72132	10.32500	100.69347			46,385,892,630,000.00	4,492,580,400	1,123,145,100
Total COJG01 SPOT									16,385,892,630,000.00	4,492,580,400	1,123,145,100
Total For COJG01									16,385,892,630,000.00	4,492,580,400	1,123,145,100
COT01 On 03/04/2023 Spot Bond			10.50000	96.77924	10.50000	96.75203			32,751,721,800,000.00	3,119,211,600	779,802,900
Total COT01 SPOT									2,751,721,800,000.00	3,119,211,600	779,802,900
Total For COT01									2,751,721,800,000.00	3,119,211,600	779,802,900
COT02 On 03/04/2028 Spot Bond			11.47500	95.41443	11.47500	95.38519			0.00	0	100,000,000
Total COT02 SPOT									0.00	0	100,000,000
Total For COT02									0.00	0	100,000,000
COT03 On 05/06/2028 Spot Bond			11.49500	88.73216	11.49500	88.70492			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CPL003 SPOT									0.00	0	0
Total For CPL003									0.00	0	0
CPL01U On 12/12/2019 Spot Bond			100.00000	17.77705	100.00000	17.73303			0.00	0	0
Total CPL01U SPOT									0.00	0	0
Total For CPL01U									0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CPL021 SPOT									0.00	0	0
Total For CPL021									0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CPL022 SPOT									0.00	0	0
Total For CPL022									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL02U On 12/03/2020 Spot Bond			100.00000	14.60247	100.00000	14.56631				0.00	0	0
Total CPL02U SPOT										0.00	0	0
Total For CPL02U										0.00	0	0
CPL03U On 12/12/2018 Spot Bond			100.00000	30.74664	100.00000	30.67051				0.00	0	0
Total CPL03U SPOT										0.00	0	0
Total For CPL03U										0.00	0	0
CPL05U On 30/10/2018 Spot Bond			100.00000	27.33541	100.00000	27.26772				0.00	0	0
Total CPL05U SPOT										0.00	0	0
Total For CPL05U										0.00	0	0
CPL06U On 30/11/2018 Spot Bond			100.00000	31.84475	100.00000	31.76590				0.00	0	0
Total CPL06U SPOT										0.00	0	0
Total For CPL06U										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.84500	95.49547	11.84500	95.46511				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
DEN38U On 10/06/2018 Spot Bond			100.00000	43.33845	100.00000	43.23113				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39U On 10/06/2018 Spot Bond			100.00000	37.27712	100.00000	37.18481				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40U On 10/06/2018 Spot Bond			100.00000	43.87996	100.00000	43.77129				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			8.51000	101.30060	8.51000	101.27728				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			6.86000	102.33733	6.86000	102.31827				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	99.84862				0.00	0	0
Total DENG59 SPOT										0.00	0	0
Total For DENG59										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG6 On 27/01/2017 Spot Bond			8.75000	99.90420	8.75000	99.92813			0.00	0	0
Total DENG61 SPOT									0.00	0	0
Total For DENG61									0.00	0	0
DENG6 On 27/02/2017 Spot Bond				100.00000	0.00000	101.40989			0.00	0	0
Total DENG62 SPOT									0.00	0	0
Total For DENG62									0.00	0	0
DENG6 On 03/03/2017 Spot Bond				100.00000	0.00000	101.30492			0.00	0	0
Total DENG63 SPOT									0.00	0	0
Total For DENG63									0.00	0	0
DENG6 On 29/08/2017 Spot Bond			100.00000	56.94717	100.00000	100.00000		553,000,000,000,000.00	75,530,000,000	40,000,000,000	
Total DENG64 SPOT								53,000,000,000,000.00	75,530,000,000	40,000,000,000	
Total For DENG64								53,000,000,000,000.00	75,530,000,000	40,000,000,000	
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	100.54824			0.00	0	0
Total DLTB03 SPOT									0.00	0	0
Total For DLTB03									0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	58.92913	100.00000	58.78320			0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	58.92913	100.00000	58.78320			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	65.08166	100.00000	64.95281			0.00	0	0
Total DNG60U SPOT									0.00	0	0
Total For DNG60U									0.00	0	0
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	101.34654			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	100.22724			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL009 On 20/12/2019 Spot Bond				100.00000	0.00000	66.24620			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			9.64000	98.93418	9.64000	98.90860		12,359,004,416,000.00	1,282,054,400	320,513,600	
Total DV2021 SPOT								12,359,004,416,000.00	1,282,054,400	320,513,600	
Total For DV2021								12,359,004,416,000.00	1,282,054,400	320,513,600	
DV22 On 07/02/2020 Spot Bond			9.32500	100.14691	9.32500	100.12211		23,814,274,520,000.00	2,553,809,600	738,452,400	
Total DV22 SPOT								23,814,274,520,000.00	2,553,809,600	738,452,400	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DV22									13,814,274,520,000.00	2,553,809,600	738,452,400
DV22/R On 07/02/2020 Spot Bond			100.00000	17.13319	100.00000	17.09548			0.00	0	0
Total DV22/R207 SPOT									0.00	0	0
Total For DV22/R207									0.00	0	0
DV23 On 27/02/2023 Spot Bond			9.96500	104.40765	9.96500	104.38006			189,436,200,554,000.00	19,010,155,600	4,852,538,900
Total DV23 SPOT									189,436,200,554,000.00	19,010,155,600	4,852,538,900
Total For DV23									189,436,200,554,000.00	19,010,155,600	4,852,538,900
DV23/R On 27/02/2023 Spot Bond			100.00000	14.78716	100.00000	14.75461			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	14.78716	100.00000	14.75461			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			10.03500	102.64661	10.03500	102.61931			9,524,635,956,000.00	949,141,600	237,285,400
Total DV24 SPOT									9,524,635,956,000.00	949,141,600	237,285,400
Total For DV24									9,524,635,956,000.00	949,141,600	237,285,400
DV24/R On 18/02/2024 Spot Bond			9.69000	104.36085	9.69000	104.33402			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	104.36085	9.69000	104.33402			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			11.00000	98.61387	11.00000	98.58518			31,809,958,400,000.00	2,891,814,400	722,953,600
Total DV29 SPOT									31,809,958,400,000.00	2,891,814,400	722,953,600
Total For DV29									31,809,958,400,000.00	2,891,814,400	722,953,600
DV29/R On 18/02/2029 Spot Bond			10.10000	104.54492	10.10000	104.51694			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	104.54492	10.10000	104.51694			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVC02 On 24/02/2017 Spot Bond			100.00000		0.00000	101.54802			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	107.89894			0.00	0	0
Total DVC021 SPOT									0.00	0	0
Total For DVC021									0.00	0	0
DVC02 On 16/03/2017 Spot Bond			100.00000		0.00000	100.94869			0.00	0	0
Total DVC023 SPOT									0.00	0	0
Total For DVC023									0.00	0	0
DVC02 On 16/03/2017 Spot Bond			100.00000		0.00000	107.55795			0.00	0	0
Total DVC024 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DVC024										0.00	0	0
DVC25 On 29/08/2017 Spot Bond				100.00000	0.00000	101.50921				0.00	0	0
Total DVC25 SPOT										0.00	0	0
Total For DVC25										0.00	0	0
DVC26 On 29/11/2017 Spot Bond				100.00000	0.00000	101.43366				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	100.93341				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	100.61959				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	101.82802				0.00	0	0
Total DVF19 SPOT										0.00	0	0
Total For DVF19										0.00	0	0
DVF20 On 29/11/2019 Spot Bond				100.00000	0.00000	101.50958				0.00	0	0
Total DVF20 SPOT										0.00	0	0
Total For DVF20										0.00	0	0
DVF21 On 29/11/2021 Spot Bond				100.00000	0.00000	101.56346				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			8.64500	114.37160	8.64500	114.34531				0.00	0	12,500,000,000
Total E170 SPOT										0.00	0	12,500,000,000
Total For E170										0.00	0	12,500,000,000
E170/R On 01/08/2020 Spot Bond			100.00000	18.52178	100.00000	18.48102				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			9.50500	104.06863	9.50500	104.04194				0.00	0	0
Total ECN20 SPOT										0.00	0	0
Total For ECN20										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			9.67000	104.04017	9.67000	104.01303				0.00	0	0
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			9.96500	103.72376	9.96500	103.69590				0.00	0	0
Total ECN24 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ECN24										0.00	0	0
ECN32 On 14/03/2032 Spot Bond			3.15000	106.63464	3.15000	106.60877				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	100.00021				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	100.00006				0.00	0	0
Total EFS0A2 SPOT										0.00	0	0
Total For EFS0A2										0.00	0	0
EFS0C On 28/10/2023 Spot Bond			100.00000	16.63362	100.00000	16.59243				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			2.76000	102.81789	2.76000	102.79417				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	111.51409	2.25000	111.48988				0.00	0	0
Total EL037/I2038 SPOT										0.00	0	0
Total For EL037/I2038										0.00	0	0
EL28 On 02/05/2028 Spot Bond			2.72000	128.70865	2.77000	128.05995				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			2.75000	115.35178	2.75000	115.32504				0.00	0	0
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			2.75000	114.28216	2.75000	114.25567				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			2.70000	107.52781	2.70000	107.50308				0.00	0	0
Total EL31 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For EL31									0.00	0	0
EL36 On 31/01/2036 Spot Bond			2.75000	103.30566	2.75000	103.28185			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	111.51409	2.25000	111.48988			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			10.00000	101.70239	10.00000	101.67498			0.00	0	0
Total EMM01 SPOT									0.00	0	0
Total For EMM01									0.00	0	0
EMM02 On 11/03/2021 Spot Bond			9.75000	107.40335	9.75000	107.37511			0.00	0	0
Total EMM02 SPOT									0.00	0	0
Total For EMM02									0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.54500	99.94350	10.54500	99.91513			0.00	0	0
Total EMM03 SPOT									0.00	0	0
Total For EMM03									0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.78500	91.39582	10.78500	95.49676			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			11.05000	100.55834	11.05000	101.44292			0.00	0	2,666,666,400
Total EMM05 SPOT									0.00	0	2,666,666,400
Total For EMM05									0.00	0	2,666,666,400
EMM06 On 23/06/2025 Spot Bond			10.64500	98.91918	10.64500	99.76288		26,407,715,748,000.00	2,480,762,400	620,190,600	
Total EMM06 SPOT								26,407,715,748,000.00	2,480,762,400	620,190,600	
Total For EMM06								26,407,715,748,000.00	2,480,762,400	620,190,600	
EPF002 On 28/05/2018 Spot Bond			100.00000		0.00000	101.55945			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	99.83743			0.00	0	0
Total EPF004 SPOT									0.00	0	0
Total For EPF004									0.00	0	0
EPF006 On 19/08/2018 Spot Bond			100.00000		0.00000	101.70660			0.00	0	0
Total EPF006 SPOT									0.00	0	0
Total For EPF006									0.00	0	0
EPF007 On 02/09/2020 Spot Bond			100.00000		0.00000	101.46958			0.00	0	0
Total EPF007 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EPF007										0.00	0	0
EPF007 On 12/09/2019 Spot Bond				100.00000	0.00000	101.24337				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	100.74678				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	99.81124				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	24.39570	100.00000	24.33529				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	9.99248	100.00000	9.96774				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	101.65645					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	103.69771					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	101.30427					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	99.84458					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	99.84679					0.00	0	0
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	100.13398					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	83.32243	100.00000	83.13727				0.00	0	0
Total EQS05/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 EQS05/JIBAR										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	95.91924				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			12.77000	98.27639	12.77000	98.24297				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	99.00409				0.00	0	160,000,000
Total EQS08A SPOT										0.00	0	160,000,000
Total For EQS08A										0.00	0	160,000,000
EQS08 On 04/10/2018 Spot Bond			100.00000	30.22536	100.00000	30.15051				0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	30.33099	100.00000	30.25588				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	101.88100				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	101.92040				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	101.98187				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	102.12115				0.00	0	0
Total ERS3C5 SPOT										0.00	0	0
Total For ERS3C5										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA12 SPOT										0.00	0	0
Total For ERSA12										0.00	0	0
ERSA1 On 25/11/2020 Spot Bond			10.00000	104.99100	10.00000	104.96300				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERSA12/JIBAR SPOT									0.00	0	0
Total For ERSA12/JIBAR									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERSA14 SPOT									0.00	0	0
Total For ERSA14									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	101.81056			0.00	0	0
Total ERSA15 SPOT									0.00	0	0
Total For ERSA15									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERSA16 SPOT									0.00	0	0
Total For ERSA16									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	101.78832			0.00	0	0
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	101.73988			0.00	0	0
Total ERSA18 SPOT									0.00	0	0
Total For ERSA18									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERSA19 SPOT									0.00	0	0
Total For ERSA19									0.00	0	0
ERSA2:On 17/11/2025 Spot Bond				100.00000	0.00000	102.02517			0.00	0	0
Total ERSA20 SPOT									0.00	0	0
Total For ERSA20									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	101.87906			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ERSA2:On 17/11/2025 Spot Bond				100.00000	0.00000	102.06602			0.00	0	0
Total ERSA22 SPOT									0.00	0	0
Total For ERSA22									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	101.86082			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			8.46000	103.48964	8.46000	103.46609		15,128,357,274,000.00	1,788,221,900	43,767,224,600	
Total ES18 SPOT								15,128,357,274,000.00	1,788,221,900	43,767,224,600	
Total For ES18								15,128,357,274,000.00	1,788,221,900	43,767,224,600	
ES18/R On 20/04/2018 Spot Bond			9.25000	102.59173	9.25000	102.56625		0.00	0	0	

Contract 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/R204 SPOT									0.00	0	0
Total For ES18/R204									0.00	0	0
ES23 On 25/01/2023 Spot Bond			9.19500	103.80440	9.19500	103.77863			19,697,362,570,500.00	2,142,181,900	2,858,008,800
Total ES23 SPOT									19,697,362,570,500.00	2,142,181,900	2,858,008,800
Total For ES23									19,697,362,570,500.00	2,142,181,900	2,858,008,800
ES23/R On 25/01/2023 Spot Bond			10.00000	100.16186	10.00000	100.13487			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			9.72500	91.38149	9.72500	91.35765			82,345,001,117,500.00	8,467,352,300	22,691,126,200
Total ES26 SPOT									82,345,001,117,500.00	8,467,352,300	22,691,126,200
Total For ES26									82,345,001,117,500.00	8,467,352,300	22,691,126,200
ES26/R On 02/04/2026 Spot Bond			7.85000	102.59261	7.85000	102.57091			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			10.41000	80.06407	10.39000	80.17096			151,655,489,787,000.00	14,568,250,700	80,373,178,000
Total ES33 SPOT									151,655,489,787,000.00	14,568,250,700	80,373,178,000
Total For ES33									151,655,489,787,000.00	14,568,250,700	80,373,178,000
ES33/R On 15/09/2033 Spot Bond			7.50000	102.84658	7.50000	102.82566			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			10.51500	84.54220	10.51500	84.51840			96,860,602,797,000.00	9,211,659,800	45,953,820,100
Total ES42 SPOT									96,860,602,797,000.00	9,211,659,800	45,953,820,100
Total For ES42									96,860,602,797,000.00	9,211,659,800	45,953,820,100
ES42/R On 25/04/2042 Spot Bond			8.50000	102.26647	8.50000	102.24308			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	101.85481			0.00	0	0
Total EXX01 SPOT									0.00	0	0
Total For EXX01									0.00	0	0
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	99.87588			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FIF01U On 01/11/2018 Spot Bond			100.00000	32.67835	100.00000	32.59919			0.00	0	0
Total FIF01U SPOT									0.00	0	0
Total For FIF01U									0.00	0	0
FIF02U On 01/11/2018 Spot Bond			100.00000	32.75932	100.00000	32.67996			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIF02U SPOT										0.00	0	0
Total For FIF02U										0.00	0	0
FIF03U On 01/11/2018 Spot Bond			100.00000	32.86237	100.00000	32.78276				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2018 Spot Bond			100.00000	32.96542	100.00000	32.88556				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	101.75239				0.00	0	0
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFB05 On 28/02/2017 Spot Bond				100.00000	0.00000	101.58498				0.00	0	0
Total FIFB05 SPOT										0.00	0	0
Total For FIFB05										0.00	0	0
FIFB06 On 25/08/2017 Spot Bond				100.00000	0.00000	101.65154				0.00	0	0
Total FIFB06 SPOT										0.00	0	0
Total For FIFB06										0.00	0	0
FIFB07 On 27/11/2017 Spot Bond				100.00000	0.00000	101.56787				0.00	0	0
Total FIFB07 SPOT										0.00	0	0
Total For FIFB07										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond				100.00000	0.00000	101.55026				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	100.84385				0.00	0	0
Total FIFB09 SPOT										0.00	0	0
Total For FIFB09										0.00	0	0
FIFB10 On 12/09/2019 Spot Bond				100.00000	0.00000	101.25001				0.00	0	0
Total FIFB10 SPOT										0.00	0	0
Total For FIFB10										0.00	0	0
FIFC31 On 09/02/2017 Spot Bond				100.00000	0.00000	103.91567				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	0.28792	100.00000	0.28722				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	0.28792	100.00000	0.28722				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FPB1U SPOT									0.00	0	0
Total For FPB1U									0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	10.44553	100.00000	10.42023			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	10.17269	100.00000	10.14805			0.00	0	0
Total FR003U SPOT									0.00	0	0
Total For FR003U									0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FR2A4A SPOT									0.00	0	0
Total For FR2A4A									0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FR2A4B SPOT									0.00	0	0
Total For FR2A4B									0.00	0	0
FR2A4C On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FR2A4C SPOT									0.00	0	0
Total For FR2A4C									0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FR2A4D SPOT									0.00	0	0
Total For FR2A4D									0.00	0	0
FRB05 On 21/12/2018 Spot Bond			9.88000	98.61528	9.88000	98.58916		11,869,725,296,000.00	1,201,389,200	660,347,300	
Total FRB05 SPOT								11,869,725,296,000.00	1,201,389,200	660,347,300	
Total For FRB05								11,869,725,296,000.00	1,201,389,200	660,347,300	
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	101.09767		0.00	0	0	
Total FRB09 SPOT								0.00	0	0	
Total For FRB09								0.00	0	0	
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	102.29311		0.00	0	0	
Total FRB11 SPOT								0.00	0	0	
Total For FRB11								0.00	0	0	
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	101.56580		0.00	0	0	
Total FRB12 SPOT								0.00	0	0	
Total For FRB12								0.00	0	0	
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	97.46643		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			11.07000	95.48813	11.07000	97.98263		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRB15 On 06/03/2025 Spot Bond				100.00000	0.00000	102.43072			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	100.48761			0.00	0	0
Total FRB16 SPOT									0.00	0	0
Total For FRB16									0.00	0	0
FRB17 On 08/01/2027 Spot Bond				100.00000	0.00000	100.63707			0.00	0	440,000,000
Total FRB17 SPOT									0.00	0	440,000,000
Total For FRB17									0.00	0	440,000,000
FRB17/On 08/01/2027 Spot Bond			100.00000	11.55532	100.00000	11.52671			0.00	0	0
Total FRB17/JIBAR SPOT									0.00	0	0
Total For FRB17/JIBAR									0.00	0	0
FRB18 On 13/04/2026 Spot Bond				100.00000	0.00000	100.86177			0.00	0	0
Total FRB18 SPOT									0.00	0	0
Total For FRB18									0.00	0	0
FRB19 On 14/04/2021 Spot Bond			11.77000	105.51782	11.77000	105.48468			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	102.10108			0.00	0	0
Total FRB20 SPOT									0.00	0	0
Total For FRB20									0.00	0	0
FRB21 On 24/11/2021 Spot Bond				100.00000	0.00000	102.06751			0.00	0	0
Total FRB21 SPOT									0.00	0	0
Total For FRB21									0.00	0	0
FRB22 On 08/12/2022 Spot Bond				100.00000	0.00000	101.64528			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			10.57000	103.71499	10.57000	103.68565		21,534,810,640,000.00	2,037,352,000	509,338,000	
Total FRBC21 SPOT								21,534,810,640,000.00	2,037,352,000	509,338,000	
Total For FRBC21								21,534,810,640,000.00	2,037,352,000	509,338,000	
FRBC2:On 21/12/2018 Spot Bond				100.00000	0.00000	101.14621			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			3.08500	136.39376	3.08500	139.47955			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			3.35000	113.88718	3.35000	274.50271				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			3.49000	107.87472	3.49000	114.64129				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			3.71000	90.80631	3.71000	159.47909				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			3.84000	95.71227	3.84000	195.34162				0.00	0	6,877,000,000
Total FRBI33 SPOT										0.00	0	6,877,000,000
Total For FRBI33										0.00	0	6,877,000,000
FRBI46 On 31/03/2046 Spot Bond			3.88000	92.90962	3.88000	92.62142				0.00	0	5,027,000,000
Total FRBI46 SPOT										0.00	0	5,027,000,000
Total For FRBI46										0.00	0	5,027,000,000
FRBI50 On 31/12/2050 Spot Bond			100.00000	3.72227	100.00000	3.71479				0.00	0	13,000,000,000
Total FRBI50 SPOT										0.00	0	13,000,000,000
Total For FRBI50										0.00	0	13,000,000,000
FRBZ0 On 30/11/2020 Spot Bond			7.10500	76.88199	7.10500	76.05460				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			9.19800	50.60912	9.19800	49.43944				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			9.45000	49.18818	9.45000	47.99589				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC04 On 15/03/2017 Spot Bond			100.00000	89.46078	100.00000	89.24205				0.00	0	0
Total FRC04U SPOT										0.00	0	0
Total For FRC04U										0.00	0	0
FRC05 On 13/10/2018 Spot Bond			100.00000	29.42119	100.00000	29.34834				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	60.34952	100.00000	60.20007				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC06U SPOT										0.00	0	0
Total For FRC06U										0.00	0	0
FRC107 On 03/06/2021 Spot Bond				100.00000	0.00000	101.78981				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	101.23059				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	101.08656				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	101.17744				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	100.22000	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	100.22000	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	101.15861				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC124 On 20/09/2017 Spot Bond			6.00000	100.17713	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC125 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC127 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC128 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC129 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC130 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC131 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC132 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC133 On 20/09/2017 Spot Bond				100.00000	0.00000	101.46797				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC134 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC135 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC136 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC137 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC138 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC139 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC140 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC141 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC142 On 20/09/2017 Spot Bond			100.09221	61.44068	100.09221	61.28841				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC143 On 20/09/2017 Spot Bond				100.00000	0.00000	101.06652				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC144 On 20/09/2017 Spot Bond				100.00000	0.00000	105.13094				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC145 On 20/09/2017 Spot Bond				100.00000	0.00000	101.15516				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC150 On 20/09/2017 Spot Bond			5.76400	96.86591	5.76400	98.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15:On 20/12/2017 Spot Bond				100.00000	0.00000	101.16628				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15:On 20/12/2017 Spot Bond				100.00000	0.00000	101.07874				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15:On 20/12/2017 Spot Bond				100.00000	0.00000	101.10867				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15:On 20/12/2017 Spot Bond				100.00000	0.00000	101.40183				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16:On 20/12/2017 Spot Bond				100.00000	0.00000	101.09204				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16:On 14/12/2018 Spot Bond			13.22500	81.03040	13.22500	81.00112				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	101.03893				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16:On 20/03/2018 Spot Bond				100.00000	0.00000	101.04004				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16:On 20/03/2018 Spot Bond				100.00000	0.00000	101.44086				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16:On 20/06/2018 Spot Bond				100.00000	0.00000	101.02853				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC16:On 31/01/2025 Spot Bond			3.98500	106.92980	3.98500	110.59871				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17:On 20/06/2018 Spot Bond				100.00000	0.00000	101.11982				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	101.11982				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17: On 21/02/2018 Spot Bond				100.00000	0.00000	101.90487				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17: On 30/06/2017 Spot Bond				100.00000	0.00000	100.84740				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	101.11982				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	101.06431				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	101.04324				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17: On 06/08/2023 Spot Bond				100.00000	0.00000	102.50437				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17: On 20/09/2020 Spot Bond				100.00000	0.00000	101.19362				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18: On 06/08/2023 Spot Bond				100.00000	0.00000	109.66415				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18: On 26/01/2021 Spot Bond				100.00000	0.00000	100.10696				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	101.34660				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC184 On 20/12/2018 Spot Bond				100.00000	0.00000	101.34549				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC185 On 20/03/2019 Spot Bond				100.00000	0.00000	101.10881				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC188 On 20/03/2019 Spot Bond				100.00000	0.00000	101.10881				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC189 On 02/04/2017 Spot Bond				100.00000	0.00000	100.66525				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC191 On 02/04/2019 Spot Bond				100.00000	0.00000	100.69594				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC192 On 25/11/2020 Spot Bond			10.00000	104.99100	10.00000	104.96300				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC193 On 20/06/2024 Spot Bond				100.00000	0.00000	101.16165				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC195 On 17/04/2017 Spot Bond				100.00000	0.00000	100.33443				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC200 On 17/04/2017 Spot Bond				100.00000	0.00000	100.33443				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC202 On 06/05/2017 Spot Bond				100.00000	0.00000	102.20592				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC204 On 06/05/2017 Spot Bond			8.75000	102.04192	8.75000	102.01939				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC205 On 20/06/2019 Spot Bond				100.00000	0.00000	101.09099				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC207 On 20/09/2021 Spot Bond			100.00000	12.09937	100.00000	12.06941				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC208 On 20/09/2021 Spot Bond			100.00000	11.23530	100.00000	11.20748				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC209 On 07/10/2020 Spot Bond				100.00000	0.00000	96.96728				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC210 On 20/12/2019 Spot Bond			100.00000	18.96680	100.00000	18.91983				0.00	0	0
FRC210 On 20/12/2019 Spot Bond				100.00000	0.00000	101.14191				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC211 On 29/10/2017 Spot Bond			100.00000	82.04593	100.00000	81.86360				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC212 On 07/05/2020 Spot Bond				100.00000	0.00000	102.14926				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC213 On 04/06/2021 Spot Bond			100.00000	13.33133	100.00000	13.29831				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC214 On 07/11/2017 Spot Bond			100.00000	68.25297	100.00000	68.08762				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC215 On 07/11/2019 Spot Bond				100.00000	0.00000	102.14922				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC216 On 07/11/2017 Spot Bond			100.00000	68.01007	100.00000	67.84532				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC217 On 07/11/2017 Spot Bond				100.00000	0.00000	102.14463				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC218 On 07/11/2017 Spot Bond				100.00000	0.00000	102.05044			0.00	0	0
Total FRC218 SPOT									0.00	0	0
Total For FRC218									0.00	0	0
FRC219 On 04/11/2019 Spot Bond				100.00000	0.00000	102.23698			0.00	0	0
Total FRC219 SPOT									0.00	0	0
Total For FRC219									0.00	0	0
FRC220 On 04/11/2017 Spot Bond				100.00000	0.00000	102.11781			0.00	0	0
Total FRC220 SPOT									0.00	0	0
Total For FRC220									0.00	0	0
FRC221 On 31/01/2022 Spot Bond			3.41500	137.39927	3.41500	137.36515			0.00	0	0
Total FRC221 SPOT									0.00	0	0
Total For FRC221									0.00	0	0
FRC222 On 20/05/2020 Spot Bond				100.00000	0.00000	101.80964			0.00	0	0
Total FRC222 SPOT									0.00	0	0
Total For FRC222									0.00	0	0
FRC223 On 30/03/2017 Spot Bond				100.00000	0.00000	100.91019			0.00	0	0
Total FRC223 SPOT									0.00	0	0
Total For FRC223									0.00	0	0
FRC224 On 20/06/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC224 SPOT									0.00	0	0
Total For FRC224									0.00	0	0
FRC225 On 25/06/2018 Spot Bond				100.00000	0.00000	100.82261			0.00	0	0
Total FRC225 SPOT									0.00	0	0
Total For FRC225									0.00	0	0
FRC226 On 31/01/2022 Spot Bond			4.27500	132.06118	4.27500	132.02535			0.00	0	0
Total FRC226 SPOT									0.00	0	0
Total For FRC226									0.00	0	0
FRC227 On 20/12/2020 Spot Bond				100.00000	0.00000	101.61290			0.00	0	0
Total FRC227 SPOT									0.00	0	0
Total For FRC227									0.00	0	0
FRC228 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC228 SPOT									0.00	0	0
Total For FRC228									0.00	0	0
FRC229 On 08/02/2020 Spot Bond				100.00000	0.00000	107.62218			0.00	0	0
Total FRC229 SPOT									0.00	0	0
Total For FRC229									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC23: On 19/10/2020 Spot Bond				100.00000	0.00000	110.97177			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	108.26902			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	112.01193			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	111.64487			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	107.37626			0.00	0	0
Total FRC241 SPOT									0.00	0	0
Total For FRC241									0.00	0	0
FRC24: On 08/02/2020 Spot Bond				100.00000	0.00000	106.93517			0.00	0	0
Total FRC242 SPOT									0.00	0	0
Total For FRC242									0.00	0	0
FRC24: On 19/10/2020 Spot Bond				100.00000	0.00000	100.59217			0.00	0	0
Total FRC243 SPOT									0.00	0	0
Total For FRC243									0.00	0	0
FRC24: On 08/02/2020 Spot Bond				100.00000	0.00000	108.70384			0.00	0	0
Total FRC244 SPOT									0.00	0	0
Total For FRC244									0.00	0	0
FRC24: On 19/10/2020 Spot Bond				100.00000	0.00000	100.58639			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	100.47331			0.00	0	0
Total FRC246 SPOT									0.00	0	0
Total For FRC246									0.00	0	0
FRC24: On 08/02/2020 Spot Bond				100.00000	0.00000	107.52544			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	95.00169			0.00	0	0
Total FRC248 SPOT									0.00	0	0
Total For FRC248									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC249 On 19/10/2020 Spot Bond				100.00000	0.00000	109.62323			0.00	0	0
Total FRC249 SPOT									0.00	0	0
Total For FRC249									0.00	0	0
FRC250 On 19/10/2020 Spot Bond				100.00000	0.00000	90.24019			0.00	0	0
Total FRC250 SPOT									0.00	0	0
Total For FRC250									0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	101.31696			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	100.00042			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			3.94500	108.68068	3.94500	134.04570			0.00	0	0
Total FRC66 SPOT									0.00	0	0
Total For FRC66									0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.99500	102.26840	3.99500	133.73733			0.00	0	0
Total FRC69 SPOT									0.00	0	0
Total For FRC69									0.00	0	0
FRC71 On 31/01/2022 Spot Bond			3.97500	100.65166	3.97500	133.86057			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	100.00000	5.86000	141.95979			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	100.00064			0.00	0	0
Total FRC76 SPOT									0.00	0	0
Total For FRC76									0.00	0	0
FRC94A On 20/03/2017 Spot Bond				100.00000	0.00000	101.13434			0.00	0	0
Total FRC94A SPOT									0.00	0	0
Total For FRC94A									0.00	0	0
FRC96A On 20/03/2017 Spot Bond				100.00000	0.00000	101.13323			0.00	0	0
Total FRC96A SPOT									0.00	0	0
Total For FRC96A									0.00	0	0
FRD013 On 31/10/2020 Spot Bond				100.00000	0.00000	99.96943			0.00	0	0
Total FRD013 SPOT									0.00	0	0
Total For FRD013									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRD011 On 22/12/2018 Spot Bond			100.00000	29.28857	100.00000	29.21605			0.00	0	0
Total FRD01U SPOT									0.00	0	0
Total For FRD01U									0.00	0	0
FRD091 On 26/06/2017 Spot Bond			100.00000	88.51587	100.00000	88.30258			0.00	0	0
Total FRD09U SPOT									0.00	0	0
Total For FRD09U									0.00	0	0
FRD131 On 31/12/2019 Spot Bond			100.00000	18.21860	100.00000	18.17349			0.00	0	0
Total FRD13U SPOT									0.00	0	0
Total For FRD13U									0.00	0	0
FRD151 On 31/12/2021 Spot Bond			100.00000	12.82859	100.00000	12.79682			0.00	0	0
Total FRD15U SPOT									0.00	0	0
Total For FRD15U									0.00	0	0
FRI33 On 28/02/2033 Spot Bond			100.00000	2.11883	100.00000	2.09953		990,000,000,000,000.00	9,900,000,000	9,900,000,000	
Total FRI33 SPOT								10,000,000,000,000.00	9,900,000,000	9,900,000,000	
Total For FRI33								10,000,000,000,000.00	9,900,000,000	9,900,000,000	
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	100.81562			0.00	0	0
Total FRJ17 SPOT									0.00	0	0
Total For FRJ17									0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	102.31560			0.00	0	0
Total FRJ18 SPOT									0.00	0	0
Total For FRJ18									0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.73402			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	99.87266			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	100.04335			0.00	260,000,000	130,000,000
Total FRJ21 SPOT									0.00	260,000,000	130,000,000
Total For FRJ21									0.00	260,000,000	130,000,000
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	101.90455			0.00	0	0
Total FRJ25 SPOT									0.00	0	0
Total For FRJ25									0.00	0	0
FRS011 On 13/05/2021 Spot Bond			100.00000	5.13556	100.00000	5.12569			0.00	0	0
Total FRS01U SPOT									0.00	0	0
Total For FRS01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS02l On 13/05/2021 Spot Bond			100.00000	5.13556	100.00000	5.12569				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS10l On 15/01/2024 Spot Bond			2.23800	85.73042	2.23800	115.29764				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10l On 31/01/2038 Spot Bond			2.66000	110.22238	2.66000	119.44863				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10l On 23/01/2024 Spot Bond			10.38000	100.22799	10.38000	100.19946				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS10l On 23/01/2024 Spot Bond			10.38000	100.22799	10.38000	100.19946				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10l On 31/01/2038 Spot Bond			2.80000	107.54572	2.80000	116.73339				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS10l On 07/12/2033 Spot Bond			2.85000	221.50360	2.85000	221.45173				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS11l On 31/01/2038 Spot Bond			2.77000	117.33613	2.77000	117.30900				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS11l On 07/12/2033 Spot Bond			2.88000	220.65201	2.88000	220.60014				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS11l On 29/04/2019 Spot Bond				100.00000	0.00000	100.00041				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS11l On 31/01/2025 Spot Bond			3.24000	116.77417	3.24000	116.74569				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS11l On 31/03/2038 Spot Bond			2.96500	113.65392	2.96500	113.62704				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS119 On 31/01/2038 Spot Bond			2.96500	113.65392	2.96500	113.62704				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			3.00000	120.38324	3.00000	217.23329				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS121 On 07/12/2033 Spot Bond			3.05000	215.90064	3.05000	215.84890				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS122 On 31/01/2025 Spot Bond			2.77000	105.79943	2.77000	105.77497				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS123 On 07/12/2033 Spot Bond			3.08000	169.75146	3.08000	215.02341				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS124 On 31/01/2038 Spot Bond			3.87500	98.19782	3.87500	98.17223				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS126 On 31/03/2028 Spot Bond			3.45000	103.84626	3.45000	163.43263				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS127 On 31/01/2038 Spot Bond			3.69000	88.27409	3.69000	101.09797				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS129 On 31/03/2028 Spot Bond			3.44000	103.97209	3.44000	163.58693				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS130 On 11/02/2017 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FRS130 SPOT										0.00	0	0
Total For FRS130										0.00	0	0
FRS131 On 31/03/2028 Spot Bond			3.50000	162.70454	3.50000	162.66359				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS132 On 07/12/2033 Spot Bond			3.59000	201.61359	3.59000	201.56234				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS13: On 24/03/2020 Spot Bond				100.00000	0.00000	90.05515				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			3.62000	88.95901	3.62000	102.23248				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			3.87500	85.37452	3.87500	98.17223				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			3.40000	105.92585	3.40000	105.89959				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			3.31000	165.64921	3.31000	165.60836				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			3.36000	207.55299	3.36000	207.50152				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			3.44000	163.62783	3.44000	163.58693				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			3.44000	163.62783	3.44000	163.58693				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			3.73000	95.95037	3.73000	159.17960				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS14: On 31/01/2025 Spot Bond			3.54000	114.25429	3.54000	114.22552				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS14: On 31/01/2022 Spot Bond			3.11500	139.31929	3.11500	139.28579				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS148 On 06/05/2021 Spot Bond				100.00000	0.00000	117.54300			0.00	0	0
Total FRS148 SPOT									0.00	0	0
Total For FRS148									0.00	0	0
FRS149 On 31/03/2028 Spot Bond			3.79000	158.32607	3.79000	158.28500			0.00	0	0
Total FRS149 SPOT									0.00	0	0
Total For FRS149									0.00	0	0
FRS150 On 31/03/2028 Spot Bond			3.83000	157.73294	3.83000	157.69185			0.00	0	0
Total FRS150 SPOT									0.00	0	0
Total For FRS150									0.00	0	0
FRS151 On 31/01/2025 Spot Bond			3.51000	114.50352	3.51000	114.47479			0.00	0	0
Total FRS151 SPOT									0.00	0	0
Total For FRS151									0.00	0	0
FRS152 On 31/03/2028 Spot Bond			3.80000	158.17756	3.80000	158.13647			0.00	0	0
Total FRS152 SPOT									0.00	0	0
Total For FRS152									0.00	0	0
FRS153 On 31/03/2028 Spot Bond			3.84000	157.58506	3.84000	157.54396			0.00	0	0
Total FRS153 SPOT									0.00	0	0
Total For FRS153									0.00	0	0
FRS154 On 08/08/2017 Spot Bond				100.00000	0.00000	101.86344			0.00	0	0
Total FRS154 SPOT									0.00	0	0
Total For FRS154									0.00	0	0
FRS155 On 19/09/2017 Spot Bond				100.00000	0.00000	100.94762			0.00	0	0
Total FRS155 SPOT									0.00	0	0
Total For FRS155									0.00	0	0
FRS156 On 03/10/2017 Spot Bond				100.00000	0.00000	100.61053			0.00	0	0
Total FRS156 SPOT									0.00	0	0
Total For FRS156									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.71000	118.16044	2.71000	284.80750			0.00	0	0
Total FRS36 SPOT									0.00	0	0
Total For FRS36									0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.60000	118.91399	2.60000	286.62468			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			3.32000	114.08333	3.32000	274.97572			0.00	0	0
Total FRS43 SPOT									0.00	0	0
Total For FRS43									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS46 On 31/01/2022 Spot Bond			3.07500	98.50437	3.07500	139.54419			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	100.06941			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			2.60500	142.65426	2.60500	142.62191			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	102.18921			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			2.64000	116.19030	2.64000	116.16371			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	94.74553	104.97509	94.49080			0.00	0	0
Total FRS69 SPOT									0.00	0	0
Total For FRS69									0.00	0	0
FRS73 On 12/06/2017 Spot Bond			101.07593	92.95436	101.07593	92.72032			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	90.84296	100.44759	90.61665			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	91.30053	100.76967	91.07468			0.00	0	0
Total FRS76 SPOT									0.00	0	0
Total For FRS76									0.00	0	0
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS79 SPOT									0.00	0	0
Total For FRS79									0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.37000	124.41476	2.37000	124.38724			0.00	0	0
Total FRS81 SPOT									0.00	0	0
Total For FRS81									0.00	0	0
FRS82 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS82 SPOT									0.00	0	0
Total For FRS82									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS85 On 31/01/2025 Spot Bond			2.70000	94.99372	2.70000	121.44029			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	99.50931			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			2.73000	94.78550	2.73000	121.17402			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	101.73073			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			2.80000	117.54812	2.80000	283.33091			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	102.04503			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	101.59366			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			8.09500	103.46474	8.09500	103.44206			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			8.26000	105.62988	8.26000	105.60639			0.00	0	0
Total FRX18 SPOT									0.00	0	0
Total For FRX18									0.00	0	0
FRX19 On 15/11/2019 Spot Bond			8.61500	102.82747	8.61500	102.80351		35,878,394,276,000.00	4,164,642,400	1,416,160,600	
Total FRX19 SPOT								15,878,394,276,000.00	4,164,642,400	1,416,160,600	
Total For FRX19								15,878,394,276,000.00	4,164,642,400	1,416,160,600	
FRX20 On 01/10/2020 Spot Bond			8.89000	102.48177	8.89000	102.45727		3,111,500,000,000.00	350,000,000	350,000,000	
Total FRX20 SPOT								3,111,500,000,000.00	350,000,000	350,000,000	
Total For FRX20								3,111,500,000,000.00	350,000,000	350,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX23 On 28/02/2023 Spot Bond			9.58500	94.95682	9.58500	94.93226			0.00	0	0
Total FRX23 SPOT									0.00	0	0
Total For FRX23									0.00	0	0
FRX24 On 10/12/2024 Spot Bond			9.91500	105.99371	9.91500	105.96552		24,981,774,510,000.00	2,519,594,000	629,898,500	
Total FRX24 SPOT								24,981,774,510,000.00	2,519,594,000	629,898,500	
Total For FRX24								24,981,774,510,000.00	2,519,594,000	629,898,500	
FRX26 On 01/10/2026 Spot Bond			10.30500	98.30377	10.30500	98.27664		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			10.57000	94.27553	10.57000	94.24915		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			10.66000	95.84090	10.66000	95.81385		0.00	0	4,590,000,000	
Total FRX31 SPOT								0.00	0	4,590,000,000	
Total For FRX31								0.00	0	4,590,000,000	
FRX45 On 14/04/2045 Spot Bond			10.89000	77.16605	10.89000	77.14357		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	100.95895		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	100.98666		0.00	0	0	
Total FS1A5 SPOT								0.00	0	0	
Total For FS1A5								0.00	0	0	
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.40856		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	101.06431		0.00	0	0	
Total FS1C1 SPOT								0.00	0	0	
Total For FS1C1								0.00	0	0	
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.20831		0.00	0	0	
Total FS1D1 SPOT								0.00	0	0	
Total For FS1D1								0.00	0	0	
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total FS2A3 SPOT								0.00	0	0	
Total For FS2A3								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	101.54541				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	101.57316				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.72368				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.77137				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	101.98117				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	6.54655	100.00000	6.53069				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	1.09833	100.00000	1.09567				0.00	0	0
Total FS3A4U SPOT										0.00	0	0
Total For FS3A4U										0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	36.36425	100.00000	36.27420				0.00	0	0
Total FS4A1U SPOT										0.00	0	0
Total For FS4A1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS4A2L On 20/03/2020 Spot Bond			100.00000	6.10091	100.00000	6.08580			0.00	0	0
Total FS4A2U SPOT									0.00	0	0
Total For FS4A2U									0.00	0	0
FS4A3L On 20/03/2022 Spot Bond			100.00000	1.02356	100.00000	1.02103			0.00	0	0
Total FS4A3U SPOT									0.00	0	0
Total For FS4A3U									0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4A4U SPOT									0.00	0	0
Total For FS4A4U									0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4A5U SPOT									0.00	0	0
Total For FS4A5U									0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4B1U SPOT									0.00	0	0
Total For FS4B1U									0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4C1U SPOT									0.00	0	0
Total For FS4C1U									0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4D1U SPOT									0.00	0	0
Total For FS4D1U									0.00	0	0
FS5A1L On 20/04/2019 Spot Bond			100.00000	13.79286	100.00000	13.75871			0.00	0	0
Total FS5A1U SPOT									0.00	0	0
Total For FS5A1U									0.00	0	0
FS5A2L On 20/04/2021 Spot Bond			100.00000	2.31406	100.00000	2.30833			0.00	0	0
Total FS5A2U SPOT									0.00	0	0
Total For FS5A2U									0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	0.38823	100.00000	0.38727			0.00	0	0
Total FS5A3U SPOT									0.00	0	0
Total For FS5A3U									0.00	0	0
FS5A4L On 20/02/2021 Spot Bond			100.00000	3.61572	100.00000	3.60676			0.00	0	0
Total FS5A4U SPOT									0.00	0	0
Total For FS5A4U									0.00	0	0
FS5A5L On 20/02/2042 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS5A5U SPOT									0.00	0	0
Total For FS5A5U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS5B1L On 20/02/2021 Spot Bond			100.00000	3.61572	100.00000	3.60676				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/02/2021 Spot Bond			100.00000	3.61572	100.00000	3.60676				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/02/2021 Spot Bond			100.00000	3.61572	100.00000	3.60676				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/02/2021 Spot Bond			100.00000	3.61572	100.00000	3.60676				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond				100.00000	0.00000	100.36737				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			10.07500	102.75704	10.07500	102.72922				0.00	0	0
Total GFC04 SPOT										0.00	0	0
Total For GFC04										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.76407				0.00	0	0
Total GH31A1 SPOT										0.00	0	0
Total For GH31A1										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.60557				0.00	30,000,000,000	30,000,000,000
Total GH31A2 SPOT										0.00	30,000,000,000	30,000,000,000
Total For GH31A2										0.00	30,000,000,000	30,000,000,000
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.62354				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2042 Spot Bond				100.00000	0.00000	101.74028				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2042 Spot Bond				100.00000	0.00000	101.88388				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2042 Spot Bond				100.00000	0.00000	101.97359				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GH41U On 25/10/2047 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total GH41U SPOT									0.00	0	0
Total For GH41U									0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total GOVEX1 SPOT									0.00	0	0
Total For GOVEX1									0.00	0	0
GPT39 On 02/03/2017 Spot Bond				100.00000	0.00000	101.32629			0.00	0	0
Total GPT39 SPOT									0.00	0	0
Total For GPT39									0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	17.69297	100.00000	17.64915			0.00	0	0
Total GRB01U SPOT									0.00	0	0
Total For GRB01U									0.00	0	0
GRB02 On 08/12/2017 Spot Bond			100.00000	62.68201	100.00000	62.52679			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	23.08532	100.00000	23.02815			0.00	0	0
Total GRB03U SPOT									0.00	0	0
Total For GRB03U									0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	15.31187	100.00000	15.27478			0.00	0	0
Total GRB04U SPOT									0.00	0	0
Total For GRB04U									0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	23.98525	100.00000	23.92587			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	15.92966	100.00000	15.89021			0.00	0	0
Total GRB06U SPOT									0.00	0	0
Total For GRB06U									0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	3.12500	100.00000	3.11580			0.00	0	0
Total GRB07U SPOT									0.00	0	0
Total For GRB07U									0.00	0	0
GRB09 On 31/01/2017 Spot Bond			100.00000	100.00000	100.00000	99.72678			0.00	0	0
Total GRB09U SPOT									0.00	0	0
Total For GRB09U									0.00	0	0
GRB10 On 31/07/2017 Spot Bond			100.00000	66.84982	100.00000	66.72761			0.00	0	0
Total GRB10U SPOT									0.00	0	0
Total For GRB10U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRB11 On 31/01/2018 Spot Bond			100.00000	50.00000	100.00000	49.85274				0.00	0	0
Total GRB11U SPOT										0.00	0	0
Total For GRB11U										0.00	0	0
GRB12 On 31/07/2018 Spot Bond			100.00000	36.34926	100.00000	36.30890				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	25.00000	100.00000	24.92637				0.00	0	0
Total GRB13U SPOT										0.00	0	0
Total For GRB13U										0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	16.15522	100.00000	16.13729				0.00	0	0
Total GRB14U SPOT										0.00	0	0
Total For GRB14U										0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	12.50000	100.00000	12.46318				0.00	0	0
Total GRB15U SPOT										0.00	0	0
Total For GRB15U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	7.18010	100.00000	7.17213				0.00	0	0
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	6.27378	100.00000	6.26188				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	3.19470	100.00000	3.19116				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	3.12500	100.00000	3.11580				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.36638				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.02604				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.03287				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	101.53337				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	101.79038				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	100.81069				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT09 On 15/10/2018 Spot Bond				100.00000	0.00000	100.65504				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	101.89024				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	101.90350				0.00	0	0
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/03/2020 Spot Bond				100.00000	0.00000	100.83294				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond				100.00000	0.00000	100.34019				0.00	0	0
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT14 On 15/09/2021 Spot Bond				100.00000	0.00000	101.15930			0.00	0	0
Total GRT14 SPOT									0.00	0	0
Total For GRT14									0.00	0	0
GRT15 On 15/04/2020 Spot Bond				100.00000	0.00000	100.47914			0.00	0	0
Total GRT15 SPOT									0.00	0	0
Total For GRT15									0.00	0	0
GRT16 On 17/10/2021 Spot Bond				100.00000	0.00000	100.32524			0.00	0	0
Total GRT16 SPOT									0.00	0	0
Total For GRT16									0.00	0	0
GRT17 On 17/10/2023 Spot Bond			9.90500	104.10628	9.90500	104.07863			0.00	0	0
Total GRT17 SPOT									0.00	0	0
Total For GRT17									0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00005	100.00000	0.00005			0.00	0	0
Total GRX01U SPOT									0.00	0	0
Total For GRX01U									0.00	0	0
HC1M1 On 30/04/2017 Spot Bond				100.00000	0.00000	111.24315			0.00	0	0
Total HC1M1 SPOT									0.00	0	0
Total For HC1M1									0.00	0	0
HC1M2 On 30/08/2017 Spot Bond				100.00000	0.00000	106.23288			0.00	0	0
Total HC1M2 SPOT									0.00	0	0
Total For HC1M2									0.00	0	0
HC1M3 On 30/04/2017 Spot Bond				100.00000	0.00000	102.25225			0.00	0	0
Total HC1M3 SPOT									0.00	0	0
Total For HC1M3									0.00	0	0
HC2T1 On 05/10/2017 Spot Bond				100.00000	0.00000	100.60571			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	100.83966			0.00	0	0
Total HC3T1 SPOT									0.00	0	0
Total For HC3T1									0.00	0	0
HC4T1 On 15/12/2017 Spot Bond				100.00000	0.00000	101.09742			0.00	0	0
Total HC4T1 SPOT									0.00	0	0
Total For HC4T1									0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	18.43846	100.00000	18.39379			0.00	0	0
Total HIL01U SPOT									0.00	0	0
Total For HIL01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	101.17940				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	99.93232				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	98.96988				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILB05 On 11/07/2019 Spot Bond				100.00000	0.00000	100.47702				0.00	0	0
Total HILB05 SPOT										0.00	0	0
Total For HILB05										0.00	0	0
HILB06 On 11/07/2020 Spot Bond				100.00000	0.00000	100.48190				0.00	0	0
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond				100.00000	0.00000	100.48759				0.00	0	0
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HM1B8 On 19/07/2048 Spot Bond			100.00000	8.89371	100.00000	8.87169				0.00	0	0
Total HM1B8U SPOT										0.00	0	0
Total For HM1B8U										0.00	0	0
HM1B9 On 19/07/2048 Spot Bond			100.00000	8.89371	100.00000	8.87169				0.00	0	0
Total HM1B9U SPOT										0.00	0	0
Total For HM1B9U										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	9.43456	100.00000	9.41120				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	9.43456	100.00000	9.41120				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HM1D4 On 19/07/2048 Spot Bond			100.00000	10.12995	100.00000	10.10487			0.00	0	0
Total HM1D4U SPOT									0.00	0	0
Total For HM1D4U									0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	10.12995	100.00000	10.10487			0.00	0	0
Total HM1D5U SPOT									0.00	0	0
Total For HM1D5U									0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	10.97987	100.00000	10.95268			0.00	0	0
Total HM1E4U SPOT									0.00	0	0
Total For HM1E4U									0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B2 SPOT									0.00	0	0
Total For HMS1B2									0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B3 SPOT									0.00	0	0
Total For HMS1B3									0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B7 SPOT									0.00	0	0
Total For HMS1B7									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1C2 SPOT									0.00	0	0
Total For HMS1C2									0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1D2 SPOT									0.00	0	0
Total For HMS1D2									0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1E2 SPOT									0.00	0	0
Total For HMS1E2									0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	101.93595			0.00	0	0
Total HPF04 SPOT									0.00	0	0
Total For HPF04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HPF04/ On 25/11/2020 Spot Bond			10.00000	104.99100	10.00000	104.96300			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			8.08500	104.55130	8.08500	104.52824			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	101.96211			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.00000	0.00000	101.85727			0.00	0	0
Total HPF07 SPOT									0.00	0	0
Total For HPF07									0.00	0	0
HPF08 On 15/04/2019 Spot Bond				100.00000	0.00000	100.39757			0.00	0	0
Total HPF08 SPOT									0.00	0	0
Total For HPF08									0.00	0	0
HPF09 On 15/04/2019 Spot Bond				100.00000	0.00000	100.35937			0.00	0	0
Total HPF09 SPOT									0.00	0	0
Total For HPF09									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.75500	102.94481	8.75500	102.92084		10,542,231,692,000.00		1,204,138,400	5,191,034,600
Total HWAY20 SPOT								10,542,231,692,000.00		1,204,138,400	5,191,034,600
Total For HWAY20								10,542,231,692,000.00		1,204,138,400	5,191,034,600
HWAY2 On 31/07/2020 Spot Bond			100.00000	15.03212	100.00000	14.99904			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			2.75000	117.88783	2.75000	284.15010			0.00	0	15,100,000,000
Total HWAY23 SPOT									0.00	0	15,100,000,000
Total For HWAY23									0.00	0	15,100,000,000
HWAY2 On 07/12/2024 Spot Bond			2.46000	122.40593	2.46000	295.04259			0.00	0	0
Total HWAY24 SPOT									0.00	0	0
Total For HWAY24									0.00	0	0
HWAY3 On 28/02/2033 Spot Bond			2.68000	102.35459	2.68000	102.33106			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			10.47000	90.30113	10.47000	90.27609		24,764,335,020,000.00		2,365,266,000	3,789,816,500
Total HWAY34 SPOT								24,764,335,020,000.00		2,365,266,000	3,789,816,500
Total For HWAY34								24,764,335,020,000.00		2,365,266,000	3,789,816,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.25006	100.00000	9.22970			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			10.46500	90.14897	10.46500	90.12399		219,765,000,000,000.00	21,000,000,000	31,500,000,000	
Total HWAY35 SPOT								19,765,000,000,000.00	21,000,000,000	31,500,000,000	
Total For HWAY35								19,765,000,000,000.00	21,000,000,000	31,500,000,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.25003	100.00000	9.22967		0.00	0	0	
Total HWAY35/R209 SPOT								0.00	0	0	
Total For HWAY35/R209								0.00	0	0	
HWF08 On 15/07/2019 Spot Bond				100.00000	0.00000	100.33876		0.00	0	0	
Total HWF08 SPOT								0.00	0	0	
Total For HWF08								0.00	0	0	
HWF09 On 19/09/2019 Spot Bond				100.00000	0.00000	101.02497		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	18.10451	100.00000	18.05968		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	104.99100	10.00000	104.96300		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			2.09000	127.02590	2.09000	126.99885		381,383,200,000.00	182,480,000	71,590,780,000	
Total I2025 SPOT								381,383,200,000.00	182,480,000	71,590,780,000	
Total For I2025								381,383,200,000.00	182,480,000	71,590,780,000	
I2029 On 31/03/2029 Spot Bond			2.08000	100.66965	2.08000	100.64819		38,688,000,000.00	18,600,000	3,021,082,200	
Total I2029 SPOT								38,688,000,000.00	18,600,000	3,021,082,200	
Total For I2029								38,688,000,000.00	18,600,000	3,021,082,200	
I2033 On 28/02/2033 Spot Bond			2.05000	107.26988	2.05000	107.24706		20,297,100,635,000.00	9,901,024,700	51,930,905,700	
Total I2033 SPOT								20,297,100,635,000.00	9,901,024,700	51,930,905,700	
Total For I2033								20,297,100,635,000.00	9,901,024,700	51,930,905,700	
I2038 On 31/01/2038 Spot Bond			2.02000	132.88266	2.04000	132.40968		3,507,156,724,000.00	1,736,216,200	152,093,983,000	
Total I2038 SPOT								3,507,156,724,000.00	1,736,216,200	152,093,983,000	
Total For I2038								3,507,156,724,000.00	1,736,216,200	152,093,983,000	
I2046 On 31/03/2046 Spot Bond			2.04000	133.67533	2.04000	133.64697		7,644,505,260,000.00	3,747,306,500	242,359,506,500	
Total I2046 SPOT								7,644,505,260,000.00	3,747,306,500	242,359,506,500	
Total For I2046								7,644,505,260,000.00	3,747,306,500	242,359,506,500	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050 On 31/12/2050 Spot Bond			2.05000	142.02575	2.05000	141.99554			662,792,470,000.00	323,313,400	53,549,726,512
Total I2050 SPOT									662,792,470,000.00	323,313,400	53,549,726,512
Total For I2050									662,792,470,000.00	323,313,400	53,549,726,512
IBL22 On 15/03/2018 Spot Bond			8.73500	105.09953	8.73500	105.07471			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	100.00000	5.40000	141.96157			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			2.67500	100.34883	2.67500	142.15864			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	100.77228			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			8.85500	102.79465	8.85500	102.77017			0.00	0	0
Total IBL39 SPOT									0.00	0	0
Total For IBL39									0.00	0	0
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	101.35102			0.00	0	150,000,000
Total IBL42 SPOT									0.00	0	150,000,000
Total For IBL42									0.00	0	150,000,000
IBL43/J On 25/11/2020 Spot Bond			10.00000	104.99100	10.00000	104.96300			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			9.20000	98.84893	9.20000	98.82450			4,688,239,040,000.00	509,591,200	127,397,800
Total IBL45 SPOT									4,688,239,040,000.00	509,591,200	127,397,800
Total For IBL45									4,688,239,040,000.00	509,591,200	127,397,800
IBL46 On 15/01/2020 Spot Bond			9.53500	94.54610	9.53500	94.52178			9,582,690,256,000.00	1,005,001,600	251,250,400
Total IBL46 SPOT									9,582,690,256,000.00	1,005,001,600	251,250,400
Total For IBL46									9,582,690,256,000.00	1,005,001,600	251,250,400
IBL49 On 02/04/2018 Spot Bond			9.24500	100.35078	9.24500	100.32587			4,970,500,290,000.00	537,642,000	134,410,500
Total IBL49 SPOT									4,970,500,290,000.00	537,642,000	134,410,500
Total For IBL49									4,970,500,290,000.00	537,642,000	134,410,500
IBL49/F On 02/04/2018 Spot Bond			7.34000	102.41803	7.34000	102.39775			0.00	0	0
Total IBL49/R203 SPOT									0.00	0	0
Total For IBL49/R203									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL50 On 02/08/2020 Spot Bond			9.52500	98.70981	9.52500	98.68486			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	99.49242			0.00	0	0
Total IBL53 SPOT									0.00	0	0
Total For IBL53									0.00	0	0
IBL55 On 31/07/2018 Spot Bond			8.98000	98.80397	8.98000	98.78039			0.00	0	0
Total IBL55 SPOT									0.00	0	0
Total For IBL55									0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	99.97623			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	101.75340			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			8.50500	103.94513	8.50500	103.92099			0.00	0	0
Total IBL58 SPOT									0.00	0	0
Total For IBL58									0.00	0	0
IBL59 On 17/02/2019 Spot Bond			8.94000	104.66592	8.94000	104.64105			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			10.06500	105.58585	10.06500	105.55769			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	101.47173			0.00	0	0
Total IBL61 SPOT									0.00	0	0
Total For IBL61									0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	100.17947			0.00	0	0
Total IBL62 SPOT									0.00	0	0
Total For IBL62									0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	100.07256			0.00	0	0
Total IBL63 SPOT									0.00	0	0
Total For IBL63									0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	99.44659			0.00	0	0
Total IBL64 SPOT									0.00	0	0
Total For IBL64									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	100.00010				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL66 On 12/03/2018 Spot Bond				100.00000	0.00000	101.28872				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			3.40500	137.46280	3.40500	137.42869				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	100.90691				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	39.11047	100.00000	39.01362				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	101.83901				0.00	0	0
Total IBL73 SPOT										0.00	0	0
Total For IBL73										0.00	0	0
IBL75 On 19/08/2020 Spot Bond				100.00000	0.00000	101.74287				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				106.61554	0.00000	102.13163				0.00	0	0
Total IBL76 SPOT										0.00	0	0
Total For IBL76										0.00	0	0
IBL77 On 25/11/2020 Spot Bond				100.00000	0.00000	101.64148				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			10.11500	101.48319	10.11500	101.45554				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IBL79 On 27/01/2019 Spot Bond			8.77000	102.30926	8.77000	102.28501				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	23.76306	100.00000	23.70550				0.00	0	0
Total IBL80U SPOT										0.00	0	0
Total For IBL80U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL81U On 02/02/2021 Spot Bond			100.00000	11.29560	100.00000	11.26824			0.00	0	0
Total IBL81U SPOT									0.00	0	0
Total For IBL81U									0.00	0	0
IBL82 On 29/01/2019 Spot Bond				100.00000	0.00000	100.03630			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	100.96532			0.00	0	0
Total IBL83 SPOT									0.00	0	0
Total For IBL83									0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	20.94759	100.00000	20.89572			0.00	0	0
Total IBL84U SPOT									0.00	0	0
Total For IBL84U									0.00	0	0
IBL85 On 20/05/2019 Spot Bond				100.00000	0.00000	102.13659			0.00	0	0
Total IBL85 SPOT									0.00	0	0
Total For IBL85									0.00	0	0
IBL86 On 20/05/2021 Spot Bond				100.00000	0.00000	101.78099			0.00	0	0
Total IBL86 SPOT									0.00	0	0
Total For IBL86									0.00	0	0
IBL87 On 20/05/2019 Spot Bond			9.07000	103.29760	9.07000	103.27230		72,443,980,188,000.00	7,987,208,400	1,996,802,100	
Total IBL87 SPOT								'2,443,980,188,000.00	7,987,208,400	1,996,802,100	
Total For IBL87								'2,443,980,188,000.00	7,987,208,400	1,996,802,100	
IBL88 On 20/05/2021 Spot Bond			9.51000	104.82970	9.51000	104.80279		0.00	0	0	
Total IBL88 SPOT								0.00	0	0	
Total For IBL88								0.00	0	0	
IBL88/F On 20/05/2021 Spot Bond			100.00000	14.86735	100.00000	14.83407		0.00	0	0	
Total IBL88/R208 SPOT								0.00	0	0	
Total For IBL88/R208								0.00	0	0	
IBL89 On 26/05/2021 Spot Bond				100.00000	0.00000	101.67115		0.00	0	0	
Total IBL89 SPOT								0.00	0	0	
Total For IBL89								0.00	0	0	
IBL90U On 20/05/2019 Spot Bond			100.00000	25.15853	100.00000	25.09758		0.00	0	0	
Total IBL90U SPOT								0.00	0	0	
Total For IBL90U								0.00	0	0	
IBL91 On 02/06/2018 Spot Bond				100.00000	0.00000	101.44712		0.00	0	0	
Total IBL91 SPOT								0.00	0	0	
Total For IBL91								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL92 On 12/01/2020 Spot Bond				100.00000	0.00000	100.44954				0.00	0	0
Total IBL92 SPOT										0.00	0	0
Total For IBL92										0.00	0	0
IBL93 On 31/08/2018 Spot Bond				100.00000	0.00000	101.47722				0.00	0	0
Total IBL93 SPOT										0.00	0	0
Total For IBL93										0.00	0	0
IBL94 On 06/09/2019 Spot Bond				100.00000	0.00000	101.62304				0.00	0	0
Total IBL94 SPOT										0.00	0	0
Total For IBL94										0.00	0	0
IBL95 On 12/09/2021 Spot Bond				100.00000	0.00000	101.23656				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	100.98280				0.00	0	0
Total IBL96 SPOT										0.00	0	0
Total For IBL96										0.00	0	0
IBL97 On 03/10/2019 Spot Bond				100.00000	0.00000	100.66448				0.00	0	0
Total IBL97 SPOT										0.00	0	0
Total For IBL97										0.00	0	0
IBL98 On 03/10/2023 Spot Bond				100.00000	0.00000	100.69424				0.00	0	0
Total IBL98 SPOT										0.00	0	0
Total For IBL98										0.00	0	0
IBL99 On 21/10/2019 Spot Bond			8.94000	102.63980	8.94000	102.61514				0.00	0	0
Total IBL99 SPOT										0.00	0	0
Total For IBL99										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.03630	100.00000	0.03622				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	99.92356				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			9.83000	97.73635	9.83000	97.71058				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	101.55466				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	101.52822			0.00	0	0
Total IDCG05 SPOT									0.00	0	0
Total For IDCG05									0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.59500	96.30494	10.59500	96.27747		27,233,905,036,000.00	2,570,448,800	642,612,200	
Total IDCG06 SPOT								27,233,905,036,000.00	2,570,448,800	642,612,200	
Total For IDCG06								27,233,905,036,000.00	2,570,448,800	642,612,200	
IDCG07 On 13/11/2020 Spot Bond				100.00000	0.00000	101.89007			0.00	0	0
Total IDCG07 SPOT									0.00	0	0
Total For IDCG07									0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.45000	101.24196	11.45000	101.19197			0.00	0	0
Total IDCG08 SPOT									0.00	0	0
Total For IDCG08									0.00	0	0
IDCG09 On 05/12/2019 Spot Bond				100.00000	0.00000	101.39150			0.00	0	0
Total IDCG09 SPOT									0.00	0	0
Total For IDCG09									0.00	0	0
IDCG10 On 05/12/2021 Spot Bond				100.00000	0.00000	101.41110			0.00	0	0
Total IDCG10 SPOT									0.00	0	0
Total For IDCG10									0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			10.69500	102.29077	10.69500	102.26150			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	100.00000	5.00000	99.98630			0.00	0	0
Total IDCP03 SPOT									0.00	0	0
Total For IDCP03									0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	101.42101	5.00000	101.40725			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	101.53238	4.00000	101.52127			0.00	0	0
Total IDCP05 SPOT									0.00	0	0
Total For IDCP05									0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	101.16001	4.00000	101.14901			0.00	0	0
Total IDCP06 SPOT									0.00	0	0
Total For IDCP06									0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.99500	99.70037	8.99500	99.67628			0.00	0	0
Total IFC01 SPOT									0.00	0	0
Total For IFC01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IFC02 On 14/04/2021 Spot Bond			8.22000	104.50680	8.22000	104.48368			0.00	0	0
Total IFC02 SPOT									0.00	0	0
Total For IFC02									0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	8.21976	100.00000	8.19941			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	81.08108	100.00000	80.89888			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	64.95269	100.00000	66.51777			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	4.92465	100.00000	4.91530			0.00	0	0
Total IN276U SPOT									0.00	0	0
Total For IN276U									0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	10.85835	100.00000	10.83147			0.00	0	0
Total IN277U SPOT									0.00	0	0
Total For IN277U									0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	17.92521	100.00000	17.88178			0.00	0	0
Total IN281U SPOT									0.00	0	0
Total For IN281U									0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	20.65349	100.00000	20.60235			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	8.91886	100.00000	8.89901			0.00	0	0
Total IN289U SPOT									0.00	0	0
Total For IN289U									0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	14.33951	100.00000	14.30401			0.00	0	0
Total IN306U SPOT									0.00	0	0
Total For IN306U									0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	31.82658	100.00000	31.74776			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	74.24136	100.00000	74.09607			0.00	0	0
Total IN318U SPOT									0.00	0	0
Total For IN318U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN319U On 20/12/2017 Spot Bond			100.00000	74.75280	100.00000	74.60904				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	94.52528	100.00000	94.28597				0.00	0	0
Total IN324U SPOT										0.00	0	0
Total For IN324U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	13.35684	100.00000	13.32448				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	13.31613	100.00000	13.28315				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN330U On 18/04/2017 Spot Bond			100.00000	84.94780	100.00000	84.75604				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	19.01678	100.00000	18.96968				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	9.91843	100.00000	9.89387				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	96.54761	100.00000	96.30256				0.00	0	0
Total IN333U SPOT										0.00	0	0
Total For IN333U										0.00	0	0
IN334U On 21/09/2021 Spot Bond			100.00000	13.50502	100.00000	13.47158				0.00	0	0
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0
IN339U On 12/12/2017 Spot Bond			100.00000	64.44244	100.00000	64.28286				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	45.04609	100.00000	44.93454				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	10.39266	100.00000	10.36195				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN343U On 28/02/2035 Spot Bond			100.00000	0.00004	100.00000	0.00004			0.00	0	0
Total IN343U SPOT									0.00	0	0
Total For IN343U									0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	8.00243	100.00000	7.95985			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	40.15123	100.00000	40.05181			0.00	0	0
Total IN346U SPOT									0.00	0	0
Total For IN346U									0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	11.53373	100.00000	11.50807			0.00	0	0
Total IN347U SPOT									0.00	0	0
Total For IN347U									0.00	0	0
IN351U On 04/07/2017 Spot Bond			100.00000	83.21838	100.00000	82.96922			0.00	0	0
Total IN351U SPOT									0.00	0	0
Total For IN351U									0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	101.07564			0.00	0	0
Total ING132 SPOT									0.00	0	0
Total For ING132									0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	101.18665			0.00	0	0
Total ING138 SPOT									0.00	0	0
Total For ING138									0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	102.12246	6.50000	102.10447			0.00	0	0
Total ING153 SPOT									0.00	0	0
Total For ING153									0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	84.54965			0.00	0	0
Total ING196 SPOT									0.00	0	0
Total For ING196									0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	104.99100	10.00000	104.96300			0.00	0	0
Total ING211/JIBAR SPOT									0.00	0	0
Total For ING211/JIBAR									0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	101.05446			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	101.30016			0.00	0	0
Total ING232 SPOT									0.00	0	0
Total For ING232									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING335 On 15/08/2019 Spot Bond				100.00000	0.00000	93.59338				0.00	0	0
Total ING335 SPOT										0.00	0	0
Total For ING335										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	102.45753				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2025 Spot Bond				100.00000	0.00000	100.30199				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond				100.00000	0.00000	102.57453				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			12.07000	108.17579	12.07000	108.14134				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	104.99100	10.00000	104.96300				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	100.42448				0.00	0	0
Total IPF03 SPOT										0.00	0	0
Total For IPF03										0.00	0	0
IPF06 On 13/04/2017 Spot Bond			8.98500	102.58185	8.98500	102.55705				0.00	0	0
Total IPF06 SPOT										0.00	0	0
Total For IPF06										0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	100.74011				0.00	0	0
Total IPF07 SPOT										0.00	0	0
Total For IPF07										0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.67117				0.00	0	0
Total IPF08 SPOT										0.00	0	0
Total For IPF08										0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	100.68000				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF11 On 15/10/2018 Spot Bond			100.00000	29.29293	100.00000	29.22039				0.00	0	0
Total IPF11 SPOT										0.00	0	0
Total For IPF11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	100.34094				0.00	0	0
Total IPF12 SPOT										0.00	0	0
Total For IPF12										0.00	0	0
IPF13 On 04/12/2020 Spot Bond				100.00000	0.00000	101.40368				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF14 On 17/12/2018 Spot Bond				100.00000	0.00000	101.03397				0.00	0	0
Total IPF14 SPOT										0.00	0	0
Total For IPF14										0.00	0	0
IPF15 On 17/12/2020 Spot Bond				100.00000	0.00000	101.06240				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond				100.00000	0.00000	101.07946				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	100.97042				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	100.98096				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	100.99150				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	100.00000				0.00	0	0
Total IPFC12 SPOT										0.00	0	0
Total For IPFC12										0.00	0	0
IPFC13 On 26/04/2017 Spot Bond			100.00000	84.28337	100.00000	80.93126				0.00	0	0
Total IPFC13 SPOT										0.00	0	0
Total For IPFC13										0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.90000	100.01606	9.90000	99.98937				0.00	0	1,850,000,000
Total IPL10 SPOT										0.00	0	1,850,000,000
Total For IPL10										0.00	0	1,850,000,000
IPL11 On 24/05/2022 Spot Bond				100.00000	0.00000	101.74188				0.00	0	0
Total IPL11 SPOT										0.00	0	0
Total For IPL11										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL6	On	28/09/2017	Spot Bond			8.78500	103.97447	8.78500	103.94977			11,408,450,494,000.00	1,298,628,400	324,657,100
Total IPL6 SPOT												11,408,450,494,000.00	1,298,628,400	324,657,100
Total For IPL6												11,408,450,494,000.00	1,298,628,400	324,657,100
IPL6/R2	On	28/09/2017	Spot Bond			100.00000	65.99592	100.00000	65.84824			0.00	0	0
Total IPL6/R203 SPOT												0.00	0	0
Total For IPL6/R203												0.00	0	0
IPL7	On	05/04/2018	Spot Bond			100.00000		0.00000	100.61586			0.00	0	0
Total IPL7 SPOT												0.00	0	0
Total For IPL7												0.00	0	0
IPL7/JIB	On	05/04/2018	Spot Bond			100.00000	41.30188	100.00000	41.19960			0.00	0	0
Total IPL7/JIBAR SPOT												0.00	0	0
Total For IPL7/JIBAR												0.00	0	0
IPL8	On	10/10/2020	Spot Bond			100.00000		0.00000	100.73852			0.00	0	0
Total IPL8 SPOT												0.00	0	0
Total For IPL8												0.00	0	0
IPL8/JIB	On	10/10/2020	Spot Bond			100.00000	12.24409	100.00000	12.21376			0.00	0	0
Total IPL8/JIBAR SPOT												0.00	0	0
Total For IPL8/JIBAR												0.00	0	0
IPL9	On	20/05/2021	Spot Bond			100.00000		0.00000	101.49260			0.00	0	0
Total IPL9 SPOT												0.00	0	0
Total For IPL9												0.00	0	0
IV015	On	20/09/2022	Spot Bond			100.00000		0.00000	101.53509			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			3.76500	95.41319	3.76500	135.16265			0.00	0	0
Total IV017 SPOT												0.00	0	0
Total For IV017												0.00	0	0
IV017/F	On	31/01/2022	Spot Bond			2.75000	100.00000	2.75000	99.99258			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			4.00000	155.24068	4.00000	155.19953			0.00	0	0
Total IV019 SPOT												0.00	0	0
Total For IV019												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	100.73808			0.00	0	0
Total IV022 SPOT									0.00	0	0
Total For IV022									0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	100.51848			0.00	0	0
Total IV023 SPOT									0.00	0	0
Total For IV023									0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	100.12476			0.00	0	0
Total IV024 SPOT									0.00	0	0
Total For IV024									0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	99.53187			0.00	0	0
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	99.49909			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			4.09000	108.84072	4.09000	109.76187			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			4.09000	108.74998	4.09000	109.76187			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	101.39624			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	102.46622			0.00	0	0
Total IV032 SPOT									0.00	0	0
Total For IV032									0.00	0	0
IV033 On 11/02/2021 Spot Bond				100.00000	0.00000	102.55271			0.00	0	0
Total IV033 SPOT									0.00	0	0
Total For IV033									0.00	0	0
IV034 On 11/02/2021 Spot Bond			11.77000	108.04835	11.77000	108.01477			0.00	0	0
Total IV034 SPOT									0.00	0	0
Total For IV034									0.00	0	0
IV035 On 07/04/2022 Spot Bond				100.00000	0.00000	100.69655			0.00	0	0
Total IV035 SPOT									0.00	0	0
Total For IV035									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV036 On 22/07/2021 Spot Bond				100.00000	0.00000	100.21886			0.00	0	0
Total IV036 SPOT									0.00	0	0
Total For IV036									0.00	0	0
IV038 On 23/09/2021 Spot Bond				100.00000	0.00000	101.21710			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			4.85500	128.45956	4.85500	128.55848			0.00	0	0
Total IV039 SPOT									0.00	0	0
Total For IV039									0.00	0	0
IV040 On 29/09/2021 Spot Bond				100.00000	0.00000	101.02508			0.00	0	0
Total IV040 SPOT									0.00	0	0
Total For IV040									0.00	0	0
IV041 On 29/09/2021 Spot Bond			12.12000	103.53992	12.12000	103.50628			0.00	0	0
Total IV041 SPOT									0.00	0	0
Total For IV041									0.00	0	0
IV042 On 18/11/2021 Spot Bond				100.00000	0.00000	102.33371			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			12.01000	105.18789	12.01000	104.12486			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	34.17867	100.00000	34.09403			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			10.73000	106.86517	10.73000	106.83432			0.00	0	0
Total IV08 SPOT									0.00	0	0
Total For IV08									0.00	0	0
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	100.83791			0.00	0	0
Total IV09 SPOT									0.00	0	0
Total For IV09									0.00	0	0
IV100U On 19/12/2022 Spot Bond			100.00000	1.69545	100.00000	1.69223			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			4.10000	153.79602	4.10000	153.75484			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA659 On 09/02/2017 Spot Bond			7.65000	99.81173	7.65000	99.68660			0.00	0	0
Total IVA659 SPOT									0.00	0	0
Total For IVA659									0.00	0	0
IVA660 On 16/02/2017 Spot Bond			7.75000	99.66142	7.75000	99.53505			0.00	0	0
Total IVA660 SPOT									0.00	0	0
Total For IVA660									0.00	0	0
IVA662 On 02/03/2017 Spot Bond			7.75000	99.36705	7.75000	99.24141			0.00	0	0
Total IVA662 SPOT									0.00	0	0
Total For IVA662									0.00	0	0
IVA663 On 09/03/2017 Spot Bond			7.75000	99.22051	7.75000	99.09525			0.00	0	0
Total IVA663 SPOT									0.00	0	0
Total For IVA663									0.00	0	0
IVA664 On 16/03/2017 Spot Bond			7.75000	99.07440	7.75000	98.94951			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	98.91505	7.85000	98.78896			0.00	0	0
Total IVA665 SPOT									0.00	0	0
Total For IVA665									0.00	0	0
IVA667 On 06/04/2017 Spot Bond			7.85000	98.62133	7.85000	98.49598			0.00	0	0
Total IVA667 SPOT									0.00	0	0
Total For IVA667									0.00	0	0
IVA668 On 13/04/2017 Spot Bond			7.85000	98.47512	7.85000	98.35014			0.00	0	0
Total IVA668 SPOT									0.00	0	0
Total For IVA668									0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IVC002 SPOT									0.00	0	0
Total For IVC002									0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	104.99100	10.00000	104.96300			0.00	0	0
Total IVC005/JIBAR SPOT									0.00	0	0
Total For IVC005/JIBAR									0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	101.48557			0.00	0	0
Total IVC016 SPOT									0.00	0	0
Total For IVC016									0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	100.35826			0.00	0	0
Total IVC017 SPOT									0.00	0	0
Total For IVC017									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	100.45218			0.00	0	0
Total IVC019 SPOT									0.00	0	0
Total For IVC019									0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	100.33893			0.00	0	0
Total IVC021 SPOT									0.00	0	0
Total For IVC021									0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	100.68419			0.00	0	0
Total IVC027 SPOT									0.00	0	0
Total For IVC027									0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	100.13996			0.00	0	0
Total IVC029 SPOT									0.00	0	0
Total For IVC029									0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	100.77201			0.00	0	0
Total IVC033 SPOT									0.00	0	0
Total For IVC033									0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	100.78873			0.00	0	0
Total IVC034 SPOT									0.00	0	0
Total For IVC034									0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	95.69339			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			9.54000	99.84016	9.54000	99.81446			0.00	0	0
Total IVC036 SPOT									0.00	0	0
Total For IVC036									0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	21.96102	100.00000	21.91189			0.00	0	0
Total IVC037 SPOT									0.00	0	0
Total For IVC037									0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	21.94304	100.00000	21.88870			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			9.64000	99.14139	9.64000	99.11560			0.00	0	0
Total IVC040 SPOT									0.00	0	0
Total For IVC040									0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	100.00004			0.00	0	0
Total IVC041 SPOT									0.00	0	0
Total For IVC041									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	100.45848				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	99.83089				0.00	0	0
Total IVC048 SPOT										0.00	0	0
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	101.79054				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	101.42653				0.00	0	0
Total IVC050 SPOT										0.00	0	0
Total For IVC050										0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.00000	0.00000	99.90422				0.00	0	0
Total IVC051 SPOT										0.00	0	0
Total For IVC051										0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	102.06142				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	100.85819				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC058 On 03/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC058 SPOT										0.00	0	0
Total For IVC058										0.00	0	0
IVC060 On 31/07/2018 Spot Bond				100.00000	0.00000	99.97650				0.00	0	0
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond				100.00000	0.00000	100.70180				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
IVC063 On 07/08/2020 Spot Bond				100.00000	0.00000	99.79905				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC064 On 15/09/2018 Spot Bond				100.00000	0.00000	101.18041				0.00	0	0
Total IVC064 SPOT										0.00	0	0
Total For IVC064										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC065 On 10/09/2018 Spot Bond				100.00000	0.00000	101.27058				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC066 On 18/09/2017 Spot Bond			100.00000	61.97698	100.00000	61.82351				0.00	0	0
Total IVC066 SPOT										0.00	0	0
Total For IVC066										0.00	0	0
IVC067 On 04/02/2017 Spot Bond				100.00000	0.00000	99.83835				0.00	0	0
Total IVC067 SPOT										0.00	0	0
Total For IVC067										0.00	0	0
IVC070 On 20/01/2019 Spot Bond				100.00000	0.00000	100.61621				0.00	0	0
Total IVC070 SPOT										0.00	0	0
Total For IVC070										0.00	0	0
IVC075 On 21/04/2019 Spot Bond				100.00000	0.00000	100.18378				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0
IVC077 On 04/05/2018 Spot Bond				100.00000	0.00000	99.83399				0.00	0	0
Total IVC077 SPOT										0.00	0	0
Total For IVC077										0.00	0	0
IVC078 On 23/05/2017 Spot Bond				100.00000	0.00000	101.75635				0.00	0	0
Total IVC078 SPOT										0.00	0	0
Total For IVC078										0.00	0	0
IVC079 On 23/05/2018 Spot Bond				100.00000	0.00000	101.75635				0.00	0	0
Total IVC079 SPOT										0.00	0	0
Total For IVC079										0.00	0	0
IVC081 On 14/07/2019 Spot Bond				100.00000	0.00000	100.36271				0.00	0	0
Total IVC081 SPOT										0.00	0	0
Total For IVC081										0.00	0	0
IVC082 On 15/07/2019 Spot Bond			100.00000	13.96492	100.00000	13.93033				0.00	0	0
Total IVC082 SPOT										0.00	0	0
Total For IVC082										0.00	0	0
IVC083 On 29/07/2019 Spot Bond				100.00000	0.00000	100.00029				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	101.98357				0.00	0	0
Total IVC086 SPOT										0.00	0	0
Total For IVC086										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC087 On 07/10/2018 Spot Bond				100.00000	0.00000	100.47318				0.00	0	0
Total IVC087 SPOT										0.00	0	0
Total For IVC087										0.00	0	0
IVC088 On 12/04/2019 Spot Bond				100.00000	0.00000	100.42790				0.00	0	0
Total IVC088 SPOT										0.00	0	0
Total For IVC088										0.00	0	0
IVC089 On 31/10/2018 Spot Bond				100.00000	0.00000	99.97828				0.00	0	0
Total IVC089 SPOT										0.00	0	0
Total For IVC089										0.00	0	0
IVC090 On 31/10/2018 Spot Bond				100.00000	0.00000	99.97789				0.00	0	0
Total IVC090 SPOT										0.00	0	0
Total For IVC090										0.00	0	0
IVC092 On 23/11/2019 Spot Bond				100.00000	0.00000	101.76686				0.00	0	0
Total IVC092 SPOT										0.00	0	0
Total For IVC092										0.00	0	0
IVC093 On 23/11/2018 Spot Bond				100.00000	0.00000	101.69385				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			10.49000	102.78689	10.49000	102.75803				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 14/06/2021 Spot Bond				100.00000	0.00000	101.25689				0.00	0	0
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0
IVC098 On 14/06/2018 Spot Bond			8.94000	101.20173	8.94000	101.17741				0.00	0	0
Total IVC098 SPOT										0.00	0	0
Total For IVC098										0.00	0	0
IVC101 On 24/01/2019 Spot Bond				100.00000	0.00000	100.13875				0.00	0	0
Total IVC101 SPOT										0.00	0	0
Total For IVC101										0.00	0	0
IVC68U On 07/12/2021 Spot Bond			100.00000	3.46905	100.00000	3.46247				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC73U On 22/03/2018 Spot Bond			100.00000	42.85349	100.00000	42.74738				0.00	0	0
Total IVC73U SPOT										0.00	0	0
Total For IVC73U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC74U On 22/09/2018 Spot Bond			100.00000	30.77911	100.00000	30.70289				0.00	0	0
Total IVC74U SPOT										0.00	0	0
Total For IVC74U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	5.01430	100.00000	5.00479				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	2.21181	100.00000	2.20761				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	2.16608	100.00000	2.16197				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	1.83621	100.00000	1.83273				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	3.50215	100.00000	3.49550				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	1.75107	100.00000	1.74775				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	1.71162	100.00000	1.70837				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	99.97261				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
KAP001 On 13/06/2017 Spot Bond				100.00000	0.00000	101.39117				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	101.24972				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	101.42978			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0
KAP005 On 29/06/2018 Spot Bond				100.00000	0.00000	100.80562			0.00	0	0
Total KAP005 SPOT									0.00	0	0
Total For KAP005									0.00	0	0
KAP006 On 29/06/2021 Spot Bond				100.00000	0.00000	100.85297			0.00	0	0
Total KAP006 SPOT									0.00	0	0
Total For KAP006									0.00	0	0
KAP007 On 26/10/2021 Spot Bond			10.04000	103.38920	10.04000	103.36137			0.00	0	0
Total KAP007 SPOT									0.00	0	0
Total For KAP007									0.00	0	0
KAP008 On 28/11/2019 Spot Bond				100.00000	0.00000	101.63014			0.00	0	0
Total KAP008 SPOT									0.00	0	0
Total For KAP008									0.00	0	0
KAP04U On 01/07/2019 Spot Bond			100.00000	23.76587	100.00000	23.70702			0.00	0	0
Total KAP04U SPOT									0.00	0	0
Total For KAP04U									0.00	0	0
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	104.17528			0.00	0	0
Total KSB007 SPOT									0.00	0	0
Total For KSB007									0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	99.94507			0.00	0	0
Total KSB008 SPOT									0.00	0	0
Total For KSB008									0.00	0	0
KSB009 On 05/08/2020 Spot Bond				100.00000	0.00000	102.58518			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			9.14500	132.79735	9.14500	132.76455			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	100.85495			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	101.29390			0.00	0	0
Total LBK06 SPOT									0.00	0	0
Total For LBK06									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	100.89106			0.00	0	0
Total LBK07 SPOT									0.00	0	0
Total For LBK07									0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	100.81958			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	17.04187	100.00000	16.99966			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			10.20500	100.26919	10.20500	100.24163			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK11/ On 28/11/2019 Spot Bond			9.62000	101.67501	9.62000	101.64862			0.00	0	0
Total LBK11/R207 SPOT									0.00	0	0
Total For LBK11/R207									0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	104.18177	9.71000	104.15492			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	101.03416			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	42.01674	100.00000	41.91270			0.00	0	0
Total LBK14U SPOT									0.00	0	0
Total For LBK14U									0.00	0	0
LBK15 On 12/10/2021 Spot Bond				100.00000	0.00000	100.51485			0.00	0	0
Total LBK15 SPOT									0.00	0	0
Total For LBK15									0.00	0	0
LBK16 On 30/11/2019 Spot Bond				100.00000	0.00000	101.57659			0.00	0	0
Total LBK16 SPOT									0.00	0	0
Total For LBK16									0.00	0	0
LGL02 On 13/08/2017 Spot Bond			8.98500	102.88583	8.98500	102.86126			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			9.63500	100.33921	9.63500	100.31328		32,038,671,984,000.00		3,325,238,400	831,309,600
Total LGL03 SPOT								32,038,671,984,000.00		3,325,238,400	831,309,600
Total For LGL03								32,038,671,984,000.00		3,325,238,400	831,309,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL04 On 14/08/2020 Spot Bond			10.08000	101.55840	10.08000	101.53126			36,539,177,472,000.00	3,624,918,400	1,486,229,600
Total LGL04 SPOT									16,539,177,472,000.00	3,624,918,400	1,486,229,600
Total For LGL04									16,539,177,472,000.00	3,624,918,400	1,486,229,600
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	101.33608			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			10.21500	103.24240	10.21500	103.21414			0.00	0	2,500,000,000
Total LGL06 SPOT									0.00	0	2,500,000,000
Total For LGL06									0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond				100.00000	0.00000	100.69509			0.00	0	0
Total LGL07 SPOT									0.00	0	0
Total For LGL07									0.00	0	0
LHL17 On 14/11/2018 Spot Bond				100.00000	0.00000	102.72027			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			13.27000	102.89488	13.27000	102.85836			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			14.10500	103.45818	14.10500	103.41923			0.00	0	0
Total LHL19 SPOT									0.00	0	0
Total For LHL19									0.00	0	0
LHL22 On 13/09/2017 Spot Bond				100.00000	0.00000	101.29644			0.00	0	0
Total LHL22 SPOT									0.00	0	0
Total For LHL22									0.00	0	0
LHL26 On 13/11/2020 Spot Bond				100.00000	0.00000	101.76877			0.00	0	0
Total LHL26 SPOT									0.00	0	0
Total For LHL26									0.00	0	0
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	102.19789			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total LRFA1 SPOT									0.00	0	0
Total For LRFA1									0.00	0	0
LRFA2 On 17/11/2019 Spot Bond				100.00000	0.00000	101.74877			0.00	0	0
Total LRFA2 SPOT									0.00	0	0
Total For LRFA2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total LRFB1 SPOT										0.00	0	0
Total For LRFB1										0.00	0	0
LRFB2 On 20/11/2019 Spot Bond				100.00000	0.00000	101.85311				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	101.96687				0.00	0	0
Total LRFC2 SPOT										0.00	0	0
Total For LRFC2										0.00	0	0
MAQ08 On 02/02/2017 Spot Bond				100.00000	0.00000	99.93210				0.00	0	0
Total MAQ081 SPOT										0.00	0	0
Total For MAQ081										0.00	0	0
MAQ08 On 02/02/2017 Spot Bond				100.00000	0.00000	99.93754				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	101.83056				0.00	0	0
Total MAQ090 SPOT										0.00	0	0
Total For MAQ090										0.00	0	0
MAQ09 On 13/03/2017 Spot Bond				100.00000	0.00000	99.12424				0.00	0	0
Total MAQ092 SPOT										0.00	0	0
Total For MAQ092										0.00	0	0
MAQ09 On 11/12/2017 Spot Bond				100.00000	0.00000	101.13094				0.00	0	0
Total MAQ093 SPOT										0.00	0	0
Total For MAQ093										0.00	0	0
MAQ09 On 13/02/2017 Spot Bond				100.00000	0.00000	99.71036				0.00	0	0
Total MAQ094 SPOT										0.00	0	0
Total For MAQ094										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	103.33096				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	103.35152				0.00	0	0
Total MAQ0A2 SPOT										0.00	0	0
Total For MAQ0A2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	88.96121			0.00	0	0
Total MAQ0A3 SPOT									0.00	0	0
Total For MAQ0A3									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	88.36465			0.00	0	0
Total MAQ0A4 SPOT									0.00	0	0
Total For MAQ0A4									0.00	0	0
MAQ0I On 31/08/2019 Spot Bond				100.00000	0.00000	103.23096			0.00	0	0
Total MAQ0I1 SPOT									0.00	0	0
Total For MAQ0I1									0.00	0	0
MAQ0J On 28/02/2020 Spot Bond				100.00000	0.00000	101.01985			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	100.98912			0.00	0	0
Total MAQ0J2 SPOT									0.00	0	0
Total For MAQ0J2									0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	100.97196			0.00	0	0
Total MAQN01 SPOT									0.00	0	0
Total For MAQN01									0.00	0	0
MBF03I On 01/10/2017 Spot Bond				100.00000	0.00000	100.83212			0.00	0	0
Total MBF030 SPOT									0.00	0	0
Total For MBF030									0.00	0	0
MBF03I On 17/04/2017 Spot Bond				100.00000	0.00000	100.35866			0.00	0	0
Total MBF039 SPOT									0.00	0	0
Total For MBF039									0.00	0	0
MBF04I On 07/08/2017 Spot Bond				100.00000	0.00000	99.95233			0.00	0	0
Total MBF042 SPOT									0.00	0	0
Total For MBF042									0.00	0	0
MBF04I On 13/04/2018 Spot Bond				100.00000	0.00000	100.41072			0.00	0	0
Total MBF045 SPOT									0.00	0	0
Total For MBF045									0.00	0	0
MBF04I On 17/08/2018 Spot Bond				100.00000	0.00000	101.97881			0.00	0	0
Total MBF046 SPOT									0.00	0	0
Total For MBF046									0.00	0	0
MBF04I On 07/06/2019 Spot Bond				100.00000	0.00000	101.07483			0.00	0	0
Total MBF047 SPOT									0.00	0	0
Total For MBF047									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF04: On 13/03/2017 Spot Bond				100.00000	0.00000	101.09291				0.00	0	0
Total MBF048 SPOT										0.00	0	0
Total For MBF048										0.00	0	0
MBF04: On 14/03/2019 Spot Bond				100.00000	0.00000	101.53827				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	101.80155				0.00	0	0
Total MBF050 SPOT										0.00	0	0
Total For MBF050										0.00	0	0
MBF05: On 16/05/2019 Spot Bond				100.00000	0.00000	102.17703				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	25.22595	100.00000	25.16484				0.00	0	0
Total MBF051/JIBAR SPOT										0.00	0	0
Total For MBF051/JIBAR										0.00	0	0
MBF05: On 28/09/2017 Spot Bond				100.00000	0.00000	100.75937				0.00	0	0
Total MBF052 SPOT										0.00	0	0
Total For MBF052										0.00	0	0
MBF05: On 28/09/2019 Spot Bond				100.00000	0.00000	100.80382				0.00	0	0
Total MBF053 SPOT										0.00	0	0
Total For MBF053										0.00	0	0
MBLSA: On 30/10/2017 Spot Bond			2.30000	98.31972	2.30000	97.07424				0.00	0	0
Total MBLSA2 SPOT										0.00	0	0
Total For MBLSA2										0.00	0	0
MBLSA: On 11/12/2017 Spot Bond				100.00000	0.00000	94.92572				0.00	0	0
Total MBLSA3 SPOT										0.00	0	0
Total For MBLSA3										0.00	0	0
MBP03: On 12/09/2019 Spot Bond				100.00000	0.00000	101.19687				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	85.03705	100.00000	84.84021				0.00	0	0
Total MBP29U SPOT										0.00	0	0
Total For MBP29U										0.00	0	0
MBP30: On 24/10/2017 Spot Bond			100.00000	55.65906	100.00000	55.52124				0.00	0	0
Total MBP30U SPOT										0.00	0	0
Total For MBP30U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP31 On 24/10/2017 Spot Bond			100.00000	55.70375	100.00000	55.56581			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	65.01910	100.00000	66.63002			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	95.54974	100.00000	95.30026			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	100.00007			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			9.17000	102.36713	9.17000	102.34191			0.00	0	0
Total MBSA01 SPOT									0.00	0	0
Total For MBSA01									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.00000	104.69018	8.00000	104.66762			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			9.22000	102.00251	9.22000	101.97726			0.00	0	0
Total MBSA02 SPOT									0.00	0	0
Total For MBSA02									0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.91000	102.60889	8.91000	102.58433			0.00	0	0
Total MBSA02/R204 SPOT									0.00	0	0
Total For MBSA02/R204									0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	100.59385			0.00	0	0
Total MEFSA4 SPOT									0.00	0	0
Total For MEFSA4									0.00	0	0
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	100.61605			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			9.19000	100.91764	9.19000	100.89259			0.00	0	0
Total MEFSB4 SPOT									0.00	0	0
Total For MEFSB4									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.89500	101.14431	9.89500	101.11734			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	100.98113			0.00	0	0
Total MFS1A2 SPOT									0.00	0	0
Total For MFS1A2									0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.90500	101.97917	9.90500	101.95146			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MIIL02 On 31/05/2017 Spot Bond			9.59500	101.20012	9.59500	101.17434			0.00	0	0
Total MIIL02 SPOT									0.00	0	0
Total For MIIL02									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	101.24106			0.00	0	0
Total MMIG01 SPOT									0.00	0	0
Total For MMIG01									0.00	0	0
MMIG0 On 17/03/2026 Spot Bond			9.77000	105.51372	9.77000	104.71329		21,917,416,168,000.00	2,243,338,400	960,834,600	
Total MMIG02 SPOT								21,917,416,168,000.00	2,243,338,400	960,834,600	
Total For MMIG02								21,917,416,168,000.00	2,243,338,400	960,834,600	
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	101.03811			0.00	0	0
Total MMIG03 SPOT									0.00	0	0
Total For MMIG03									0.00	0	0
MMIG0 On 12/08/2030 Spot Bond			11.79500	101.96484	11.79500	102.62135			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			11.09500	104.94849	11.09500	104.08367		50,928,668,420,000.00	4,590,236,000	2,197,559,000	
Total MMIG05 SPOT								50,928,668,420,000.00	4,590,236,000	2,197,559,000	
Total For MMIG05								50,928,668,420,000.00	4,590,236,000	2,197,559,000	
MQB02 On 31/05/2017 Spot Bond			9.29500	101.15143	9.29500	101.12643			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			9.29500	100.87765	9.29500	100.85299		1,708,428,436,000.00	183,800,800	45,950,200	
Total MTN04 SPOT								1,708,428,436,000.00	183,800,800	45,950,200	
Total For MTN04								1,708,428,436,000.00	183,800,800	45,950,200	
MTN06 On 22/03/2017 Spot Bond			100.00000	95.99940	100.00000	95.76863			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	89.82804	100.00000	89.61211			0.00	0	0
Total MTN07U SPOT									0.00	0	0
Total For MTN07U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MTN08 On 19/04/2019 Spot Bond			100.00000	21.98111	100.00000	21.92668				0.00	0	0
Total MTN08U SPOT										0.00	0	0
Total For MTN08U										0.00	0	0
MTN09 On 20/04/2019 Spot Bond			100.00000	27.57545	100.00000	27.51409				0.00	0	0
Total MTN09U SPOT										0.00	0	0
Total For MTN09U										0.00	0	0
MWA1L On 18/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWAR(On 22/11/2019 Spot Bond				100.00000	0.00000	101.77688				0.00	0	0
Total MWAR01 SPOT										0.00	0	0
Total For MWAR01										0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	10.62512	100.89771	10.59918				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	10.74053	100.61875	10.71436				0.00	0	0
Total N4A302 SPOT										0.00	0	0
Total For N4A302										0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A305 SPOT										0.00	0	0
Total For N4A305										0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A308 SPOT										0.00	0	0
Total For N4A308										0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N5B23 On 20/06/2023 Spot Bond				100.00000	0.00000	100.99777			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	101.00887			0.00	0	0
Total N5C23 SPOT									0.00	0	0
Total For N5C23									0.00	0	0
N5D23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.12969			0.00	0	0
Total N5D23 SPOT									0.00	0	0
Total For N5D23									0.00	0	0
N5E23 On 20/06/2023 Spot Bond				100.00000	0.00000	110.82442			0.00	0	0
Total N5E23 SPOT									0.00	0	0
Total For N5E23									0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	12.05191	100.00000	12.02207			0.00	0	0
Total N5F23U SPOT									0.00	0	0
Total For N5F23U									0.00	0	0
N5G23L On 20/06/2023 Spot Bond			100.00000	12.88108	100.00000	12.84918			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			10.46500	92.23299	10.46500	92.20700			0.00	0	0
Total NAM01 SPOT									0.00	0	0
Total For NAM01									0.00	0	0
NAM02 On 29/06/2020 Spot Bond			9.72000	100.49754	9.72000	100.47135		9,720,000,000,000.00	1,000,000,000	1,000,000,000	
Total NAM02 SPOT								9,720,000,000,000.00	1,000,000,000	1,000,000,000	
Total For NAM02								9,720,000,000,000.00	1,000,000,000	1,000,000,000	
NAM03 On 01/08/2023 Spot Bond			10.01500	100.18465	10.01500	100.15805		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			10.54500	99.76527	10.54500	99.73741		0.00	0	0	
Total NAM04 SPOT								0.00	0	0	
Total For NAM04								0.00	0	0	
NBK11A On 28/11/2020 Spot Bond			9.39000	100.07263	9.39000	100.04728		32,446,776,912,000.00	3,455,460,800	863,865,200	
Total NBK11A SPOT								32,446,776,912,000.00	3,455,460,800	863,865,200	
Total For NBK11A								32,446,776,912,000.00	3,455,460,800	863,865,200	
NBK12A On 19/03/2021 Spot Bond			9.78000	102.11775	9.78000	102.09082		0.00	0	0	
Total NBK12A SPOT								0.00	0	0	
Total For NBK12A								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK12/ On 19/03/2021 Spot Bond			9.38000	103.45142	9.38000	103.42523			0.00	0	0
Total NBK12A/R208 SPOT									0.00	0	0
Total For NBK12A/R208									0.00	0	0
NBK13/ On 19/03/2024 Spot Bond			9.76500	103.40254	9.76500	103.37531			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK13I On 21/02/2017 Spot Bond				100.00000	0.00000	101.71808			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			9.58000	99.99633	9.58000	99.87976			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK15/ On 11/02/2022 Spot Bond			9.82000	100.11358	9.82000	100.08750			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	101.79365			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			10.75500	97.44838	10.75500	97.42064		16,262,312,850,000.00	1,512,070,000	1,238,017,500	
Total NBK16A SPOT								16,262,312,850,000.00	1,512,070,000	1,238,017,500	
Total For NBK16A								16,262,312,850,000.00	1,512,070,000	1,238,017,500	
NBK17/ On 22/04/2026 Spot Bond			10.92500	97.14976	10.92500	97.12137		0.00	0	1,220,000,000	
Total NBK17A SPOT								0.00	0	1,220,000,000	
Total For NBK17A								0.00	0	1,220,000,000	
NBK18/ On 01/06/2020 Spot Bond			9.53500	100.75823	9.53500	100.73244		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	100.91685		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			9.97000	100.24967	9.97000	100.22287		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	100.81896		0.00	0	0	
Total NBK19B SPOT								0.00	0	0	
Total For NBK19B								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK19I On 26/06/2017 Spot Bond			100.00000	88.75174	100.00000	88.53788			0.00	0	0
Total NBK19B/JIBAR SPOT									0.00	0	0
Total For NBK19B/JIBAR									0.00	0	0
NBK20J On 01/06/2026 Spot Bond			10.64500	100.04606	10.64500	100.01755		139,475,355,640,500.00	13,102,428,900	4,367,476,300	
Total NBK20A SPOT								19,475,355,640,500.00	13,102,428,900	4,367,476,300	
Total For NBK20A								19,475,355,640,500.00	13,102,428,900	4,367,476,300	
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	98.83006		0.00	0	0	
Total NBK20B SPOT								0.00	0	0	
Total For NBK20B								0.00	0	0	
NBK21J On 21/07/2027 Spot Bond			11.19500	96.85214	11.19500	96.82301		0.00	0	0	
Total NBK21A SPOT								0.00	0	0	
Total For NBK21A								0.00	0	0	
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	102.05509		0.00	0	0	
Total NBK21B SPOT								0.00	0	0	
Total For NBK21B								0.00	0	0	
NBK22J On 19/11/2022 Spot Bond			9.47500	104.61108	9.47500	104.58433		0.00	0	0	
Total NBK22A SPOT								0.00	0	0	
Total For NBK22A								0.00	0	0	
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	102.07263		0.00	0	0	
Total NBK22B SPOT								0.00	0	0	
Total For NBK22B								0.00	0	0	
NBK23J On 19/11/2025 Spot Bond			10.84500	101.22805	10.84500	101.19852		0.00	0	0	
Total NBK23A SPOT								0.00	0	0	
Total For NBK23A								0.00	0	0	
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	101.73749		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			11.09500	101.17694	11.09500	101.14676		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	101.96313		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			10.00500	107.74528	10.00500	107.71670		0.00	0	0	
Total NBK25A SPOT								0.00	0	0	
Total For NBK25A								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK25I On 12/02/2025 Spot Bond				100.00000	0.00000	101.92937			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26I On 10/05/2023 Spot Bond			100.00000	13.38506	100.00000	13.35511			0.00	0	0
Total NBK26A SPOT									0.00	0	0
Total For NBK26A									0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.00000	0.00000	100.17827			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27I On 10/05/2026 Spot Bond			10.18500	108.19495	10.18500	108.16526			0.00	0	0
Total NBK27A SPOT									0.00	0	0
Total For NBK27A									0.00	0	0
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	101.62448			0.00	0	0
Total NBK27B SPOT									0.00	0	0
Total For NBK27B									0.00	0	0
NBK28I On 02/08/2023 Spot Bond			10.01500	99.92344	10.01500	99.89692			0.00	0	0
Total NBK28A SPOT									0.00	0	0
Total For NBK28A									0.00	0	0
NBK28I On 19/11/2020 Spot Bond				100.00000	0.00000	101.72373			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29I On 31/07/2026 Spot Bond			10.54500	99.73402	10.54500	99.70586		43,239,017,478,000.00	4,100,428,400	1,025,107,100	
Total NBK29A SPOT								13,239,017,478,000.00	4,100,428,400	1,025,107,100	
Total For NBK29A								13,239,017,478,000.00	4,100,428,400	1,025,107,100	
NBK29I On 18/02/2019 Spot Bond				100.00000	0.00000	101.75826			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	101.84642			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	101.89027			0.00	0	0
Total NBK31B SPOT									0.00	0	0
Total For NBK31B									0.00	0	0
NBK32I On 26/02/2019 Spot Bond				100.00000	0.00000	101.53359			0.00	0	0
Total NBK32B SPOT									0.00	0	0
Total For NBK32B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK33I On 10/05/2019 Spot Bond				100.00000	0.00000	102.27041			0.00	0	0
Total NBK33B SPOT									0.00	0	0
Total For NBK33B									0.00	0	0
NBK34I On 10/05/2021 Spot Bond				100.00000	0.00000	102.04141			0.00	0	0
Total NBK34B SPOT									0.00	0	0
Total For NBK34B									0.00	0	0
NBK35I On 10/05/2023 Spot Bond				100.00000	0.00000	102.08565			0.00	0	0
Total NBK35B SPOT									0.00	0	0
Total For NBK35B									0.00	0	0
NBK36I On 10/05/2026 Spot Bond				100.00000	0.00000	102.14079			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	99.97715			0.00	0	0
Total NBK37B SPOT									0.00	0	0
Total For NBK37B									0.00	0	0
NBK38I On 02/08/2021 Spot Bond				100.00000	0.00000	99.92977			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			9.01000	109.92371	9.01000	109.89695		18,270,942,916,000.00	2,027,851,600	2,514,296,200	
Total NBK3A SPOT								18,270,942,916,000.00	2,027,851,600	2,514,296,200	
Total For NBK3A								18,270,942,916,000.00	2,027,851,600	2,514,296,200	
NBK3A On 09/09/2019 Spot Bond			100.00000	26.46664	100.00000	26.40741		0.00	0	0	
Total NBK3A/R204 SPOT								0.00	0	0	
Total For NBK3A/R204								0.00	0	0	
NBK4 On 28/10/2024 Spot Bond			11.32000	43.60499	11.32000	43.59218		0.00	0	0	
Total NBK4 SPOT								0.00	0	0	
Total For NBK4								0.00	0	0	
NBK40I On 31/07/2026 Spot Bond				100.00000	0.00000	99.97536		0.00	0	0	
Total NBK40B SPOT								0.00	0	0	
Total For NBK40B								0.00	0	0	
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.28721		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	101.93728		0.00	0	0	
Total NCLN74 SPOT								0.00	0	0	
Total For NCLN74								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN7: On 20/09/2017 Spot Bond				100.00000	0.00000	101.01717			0.00	0	0
Total NCLN75 SPOT									0.00	0	0
Total For NCLN75									0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	100.73188			0.00	0	0
Total NCLN77 SPOT									0.00	0	0
Total For NCLN77									0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	99.97821			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	101.06424			0.00	0	0
Total NCLN82 SPOT									0.00	0	0
Total For NCLN82									0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			100.00000	9.70080	100.00000	9.67678			0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			100.00000	9.70080	100.00000	9.67678			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			10.49000	104.72889	10.49000	104.69931			0.00	0	0
Total NCLN83 SPOT									0.00	0	0
Total For NCLN83									0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	101.05870			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			10.52500	103.65520	10.52500	103.62583		2,145,378,110,000.00	203,836,400	50,959,100	
Total NCLN85 SPOT								2,145,378,110,000.00	203,836,400	50,959,100	
Total For NCLN85								2,145,378,110,000.00	203,836,400	50,959,100	
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	101.06424			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	100.97344			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	101.07301			0.00	0	0
Total NCLN90 SPOT									0.00	0	0
Total For NCLN90									0.00	0	0
NCLN9: On 20/09/2024 Spot Bond				100.00000	0.00000	101.08409			0.00	0	0
Total NCLN91 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				100.00000	0.00000	101.46177				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				100.00000	0.00000	100.52169				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	100.96925				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9 On 08/10/2018 Spot Bond				100.00000	0.00000	100.52173				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	13.95283	100.00000	13.91828				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	100.03776				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	101.36473				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			10.74000	102.05225	10.74000	102.77715				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	98.74959				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	100.38819				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2025 Spot Bond				100.00000	0.00000	100.38785				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2025 Spot Bond				100.00000	0.00000	100.81100				0.00	0	0
Total NED19 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NED19										0.00	0	0
NED20 On 01/07/2020 Spot Bond			11.45500	100.45804	11.45500	100.42713				0.00	0	1,990,000,000
Total NED20 SPOT										0.00	0	1,990,000,000
Total For NED20										0.00	0	1,990,000,000
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.52440				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	112.03971	9.44500	112.01115				0.00	0	0
Total NEDH1A SPOT										0.00	0	0
Total For NEDH1A										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NEDH1B SPOT										0.00	0	0
Total For NEDH1B										0.00	0	0
NEDT1.On 21/05/2021 Spot Bond				100.00000	0.00000	105.16910				0.00	0	0
Total NEDT1A SPOT										0.00	0	0
Total For NEDT1A										0.00	0	0
NEDT1 On 26/11/2021 Spot Bond				100.00000	0.00000	102.46605				0.00	0	0
Total NEDT1B SPOT										0.00	0	0
Total For NEDT1B										0.00	0	0
NGL01 On 22/09/2021 Spot Bond				100.00000	0.00000	101.22291				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	104.99100	10.00000	104.96300				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	102.92912	13.50000	102.89199				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 09/10/2019 Spot Bond				100.00000	0.00000	101.58448				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			2.95000	104.63715	2.95000	119.24114				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	205.20368	3.45000	205.15233				0.00	0	0
Total NILB12 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NILB12									0.00	0	0
NILB13 On 31/01/2025 Spot Bond			3.34000	115.92735	3.34000	115.89879			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			3.59000	161.33087	3.59000	161.28987			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			3.66000	160.75203	3.66000	160.23070			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			8.95500	101.33629	8.95500	101.31177		1,344,611,160,000.00		150,152,000	37,538,000
Total NMP20N SPOT								1,344,611,160,000.00		150,152,000	37,538,000
Total For NMP20N								1,344,611,160,000.00		150,152,000	37,538,000
NPL10L On 03/04/2017 Spot Bond			100.00000	86.97309	100.00000	86.76988			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			9.58500	104.21050	9.58500	104.33896			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NQ1A16 SPOT									0.00	0	0
Total For NQ1A16									0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.61266			0.00	0	0
Total NQ1A17 SPOT									0.00	0	0
Total For NQ1A17									0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.58444			0.00	0	0
Total NQ1A18 SPOT									0.00	0	0
Total For NQ1A18									0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.96109			0.00	0	0
Total NQ1A19 SPOT									0.00	0	0
Total For NQ1A19									0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond				100.00000	0.00000	101.67785			0.00	0	0
Total NQ1A21 SPOT									0.00	0	0
Total For NQ1A21									0.00	0	0
NQ1A2 On 22/05/2017 Spot Bond				100.00000	0.00000	101.57874			0.00	0	0
Total NQ1A22 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NQ1A22									0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.78500	104.24145	9.78500	104.36834			0.00	0	0
Total NQ1B10 SPOT									0.00	0	0
Total For NQ1B10									0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.64088			0.00	0	0
Total NQ1B15 SPOT									0.00	0	0
Total For NQ1B15									0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.62207			0.00	0	0
Total NQ1B16 SPOT									0.00	0	0
Total For NQ1B16									0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				100.00000	0.00000	101.74798			0.00	0	0
Total NQ1B17 SPOT									0.00	0	0
Total For NQ1B17									0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.98500	104.27242	9.98500	104.39775			0.00	0	0
Total NQ1C10 SPOT									0.00	0	0
Total For NQ1C10									0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.65969			0.00	0	0
Total NQ1C15 SPOT									0.00	0	0
Total For NQ1C15									0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.66911			0.00	0	0
Total NQ1C16 SPOT									0.00	0	0
Total For NQ1C16									0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				100.00000	0.00000	101.82881			0.00	0	0
Total NQ1C17 SPOT									0.00	0	0
Total For NQ1C17									0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	102.01670			0.00	0	0
Total NQF1D5 SPOT									0.00	0	0
Total For NQF1D5									0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	101.69731			0.00	0	0
Total NQF1D7 SPOT									0.00	0	0
Total For NQF1D7									0.00	0	0
NQF1D On 22/05/2019 Spot Bond				100.00000	0.00000	101.91692			0.00	0	0
Total NQF1D8 SPOT									0.00	0	0
Total For NQF1D8									0.00	0	0
NRA01 On 30/11/2018 Spot Bond			8.95000	107.51437	8.95000	107.48852		6,652,287,980,000.00	743,272,400	685,818,100	
Total NRA018 SPOT								6,652,287,980,000.00	743,272,400	685,818,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NRA018									6,652,287,980,000.00	743,272,400	685,818,100
NRA02: On 31/10/2022 Spot Bond			9.82000	113.55694	9.82000	113.52687			52,351,578,760,000.00	5,331,118,000	1,732,779,500
Total NRA022 SPOT									52,351,578,760,000.00	5,331,118,000	1,732,779,500
Total For NRA022									52,351,578,760,000.00	5,331,118,000	1,732,779,500
NRA02: On 31/05/2023 Spot Bond			2.60000	180.22226	2.60000	180.18129			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			11.36500	107.72961	11.36500	107.69690			33,838,014,620,000.00	2,977,388,000	11,509,347,000
Total NRA028 SPOT									33,838,014,620,000.00	2,977,388,000	11,509,347,000
Total For NRA028									33,838,014,620,000.00	2,977,388,000	11,509,347,000
NRA02: On 30/11/2028 Spot Bond			100.00000	14.07045	100.00000	14.03914			0.00	0	0
Total NRA028/R186 SPOT									0.00	0	0
Total For NRA028/R186									0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	101.19182			0.00	0	0
Total NTC16 SPOT									0.00	0	0
Total For NTC16									0.00	0	0
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	101.53358			0.00	0	0
Total NTC17 SPOT									0.00	0	0
Total For NTC17									0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	101.44829			0.00	0	0
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0
NTC19 On 27/07/2020 Spot Bond				100.00000	0.00000	100.07067			0.00	0	0
Total NTC19 SPOT									0.00	0	0
Total For NTC19									0.00	0	0
NYT10 On 28/05/2020 Spot Bond				100.00000	0.00000	101.74786			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	102.14148			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	23.11450	100.00000	23.05851			0.00	0	0
Total NYT13U SPOT									0.00	0	0
Total For NYT13U									0.00	0	0
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	101.78462			0.00	0	0
Total OML02 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For OML02									0.00	0	0
OML03 On 27/11/2019 Spot Bond			10.10500	99.59383	10.10500	99.56671			0.00	0	0
Total OML03 SPOT									0.00	0	0
Total For OML03									0.00	0	0
OML04 On 19/03/2025 Spot Bond				100.00000	0.00000	101.25764			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			10.30000	100.66355	10.30000	102.14668		15,880,404,040,000.00	1,541,786,800	1,885,446,700	
Total OML05 SPOT								15,880,404,040,000.00	1,541,786,800	1,885,446,700	
Total For OML05								15,880,404,040,000.00	1,541,786,800	1,885,446,700	
OML06 On 19/03/2022 Spot Bond			10.94500	101.38890	10.94500	101.35906		21,207,942,624,000.00	1,937,683,200	1,984,420,800	
Total OML06 SPOT								21,207,942,624,000.00	1,937,683,200	1,984,420,800	
Total For OML06								21,207,942,624,000.00	1,937,683,200	1,984,420,800	
OML07 On 19/03/2025 Spot Bond			11.64500	100.46086	11.64500	100.42945		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	101.55346		0.00	0	0	
Total OML08 SPOT								0.00	0	0	
Total For OML08								0.00	0	0	
OML09 On 14/09/2022 Spot Bond			10.93500	104.01534	10.93500	103.98476		43,954,951,482,000.00	4,019,657,200	2,004,914,300	
Total OML09 SPOT								43,954,951,482,000.00	4,019,657,200	2,004,914,300	
Total For OML09								43,954,951,482,000.00	4,019,657,200	2,004,914,300	
OML10 On 14/09/2025 Spot Bond			11.64500	102.75144	11.64500	102.71932		29,112,318,338,000.00	2,499,984,400	1,564,996,100	
Total OML10 SPOT								29,112,318,338,000.00	2,499,984,400	1,564,996,100	
Total For OML10								29,112,318,338,000.00	2,499,984,400	1,564,996,100	
PMM12 On 25/11/2020 Spot Bond			10.00000	104.99100	10.00000	104.96300		0.00	0	0	
Total PMM12/JIBAR SPOT								0.00	0	0	
Total For PMM12/JIBAR								0.00	0	0	
PMM25 On 07/03/2017 Spot Bond				100.00000	0.00000	101.30301		0.00	0	0	
Total PMM25 SPOT								0.00	0	0	
Total For PMM25								0.00	0	0	
PMM28 On 02/03/2017 Spot Bond				100.00000	0.00000	101.34083		0.00	0	0	
Total PMM28 SPOT								0.00	0	0	
Total For PMM28								0.00	0	0	
PMM29 On 04/09/2017 Spot Bond				100.00000	0.00000	101.34287		0.00	0	0	
Total PMM29 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PMM29										0.00	0	0
PMM30 On 07/09/2017 Spot Bond				100.00000	0.00000	101.29557				0.00	0	0
Total PMM30 SPOT										0.00	0	0
Total For PMM30										0.00	0	0
PMM31 On 04/05/2017 Spot Bond				100.00000	0.00000	99.83980				0.00	0	0
Total PMM31 SPOT										0.00	0	0
Total For PMM31										0.00	0	0
PMM32 On 25/05/2017 Spot Bond				100.00000	0.00000	101.50110				0.00	0	0
Total PMM32 SPOT										0.00	0	0
Total For PMM32										0.00	0	0
PPC00: On 31/12/2018 Spot Bond				100.00000	0.00000	96.50977				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC00: On 31/10/2019 Spot Bond				100.00000	0.00000	96.38400				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PPC00: On 30/06/2021 Spot Bond			10.01500	100.02320	10.01500	100.00506				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	100.00972				0.00	0	0
Total PRE1A3 SPOT										0.00	0	0
Total For PRE1A3										0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	100.06801				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	100.07483				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	100.07641				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			8.76000	112.51685	8.74500	112.59570				1.41e+017	0,090,232,063,400	085,734,636,100
Total R186 SPOT										1.41e+017	090,232,063,400	085,734,636,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R186									1.41e+017	090,232,063,400	085,734,636,100
R197 On 07/12/2023 Spot Bond			2.10000	295.12318	2.10000	295.06009			294,289,800,000.00	140,138,000	26,810,528,700
Total R197 SPOT									294,289,800,000.00	140,138,000	26,810,528,700
Total For R197									294,289,800,000.00	140,138,000	26,810,528,700
R202 On 07/12/2033 Spot Bond			2.05000	245.75119	2.05000	245.69901			12,589,633,020,000.00	6,141,284,400	204,252,735,300
Total R202 SPOT									12,589,633,020,000.00	6,141,284,400	204,252,735,300
Total For R202									12,589,633,020,000.00	6,141,284,400	204,252,735,300
R2023 On 28/02/2023 Spot Bond			8.38500	100.28904	8.36500	100.35840			464,416,299,950,500.00	3,376,197,531,300	3,637,237,533,400
Total R2023 SPOT									464,416,299,950,500.00	3,376,197,531,300	3,637,237,533,400
Total For R2023									464,416,299,950,500.00	3,376,197,531,300	3,637,237,533,400
R203 On 15/09/2017 Spot Bond			7.75000	103.42730	7.73500	103.41457			667,228,945,400,000.00	344,158,573,600	580,600,668,700
Total R203 SPOT									667,228,945,400,000.00	344,158,573,600	580,600,668,700
Total For R203									667,228,945,400,000.00	344,158,573,600	580,600,668,700
R2030 On 31/01/2030 Spot Bond			9.17000	91.21852	9.17000	91.19630			864,449,550,163,000.00	530,474,323,900	826,943,978,900
Total R2030 SPOT									864,449,550,163,000.00	530,474,323,900	826,943,978,900
Total For R2030									864,449,550,163,000.00	530,474,323,900	826,943,978,900
R2032 On 31/03/2032 Spot Bond			9.30000	94.32218	9.30000	94.29862			986,530,970,320,000.00	321,132,362,400	383,109,723,200
Total R2032 SPOT									986,530,970,320,000.00	321,132,362,400	383,109,723,200
Total For R2032									986,530,970,320,000.00	321,132,362,400	383,109,723,200
R2035 On 28/02/2035 Spot Bond			9.41500	99.08923	9.41500	99.06404			972,359,500,308,000.00	103,277,695,200	487,541,263,900
Total R2035 SPOT									972,359,500,308,000.00	103,277,695,200	487,541,263,900
Total For R2035									972,359,500,308,000.00	103,277,695,200	487,541,263,900
R2037 On 31/01/2037 Spot Bond			9.47500	91.32538	9.47500	91.30240			145,970,327,412,500.00	226,487,633,500	730,226,045,300
Total R2037 SPOT									145,970,327,412,500.00	226,487,633,500	730,226,045,300
Total For R2037									145,970,327,412,500.00	226,487,633,500	730,226,045,300
R204 On 21/12/2018 Spot Bond			7.79500	101.24124	7.77000	101.26329			791,356,895,936,500.00	614,670,544,700	511,188,412,700
Total R204 SPOT									791,356,895,936,500.00	614,670,544,700	511,188,412,700
Total For R204									791,356,895,936,500.00	614,670,544,700	511,188,412,700
R2040 On 31/01/2040 Spot Bond			9.49500	95.40404	9.49500	95.37999			913,632,248,861,000.00	201,541,047,800	335,415,962,600
Total R2040 SPOT									913,632,248,861,000.00	201,541,047,800	335,415,962,600
Total For R2040									913,632,248,861,000.00	201,541,047,800	335,415,962,600
R2044 On 31/01/2044 Spot Bond			9.49500	92.79483	9.49500	92.77145			775,345,367,426,000.00	502,932,634,800	442,730,629,600
Total R2044 SPOT									775,345,367,426,000.00	502,932,634,800	442,730,629,600
Total For R2044									775,345,367,426,000.00	502,932,634,800	442,730,629,600
R2048 On 28/02/2048 Spot Bond			9.49000	96.32430	9.49000	96.29963			166,127,894,055,000.00	755,124,119,500	1,474,577,990,700
Total R2048 SPOT									166,127,894,055,000.00	755,124,119,500	1,474,577,990,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2048									16,127,894,055,000.00	755,124,119,500	474,577,990,700
R207 On 15/01/2020 Spot Bond			7.93000	98.55382	7.90500	98.59678			026,869,986,279,000.00	886,112,230,300	600,591,764,100
Total R207 SPOT									16,869,986,279,000.00	886,112,230,300	600,591,764,100
Total For R207									16,869,986,279,000.00	886,112,230,300	600,591,764,100
R208 On 31/03/2021 Spot Bond			8.08500	97.62649	8.07000	97.65594			414,546,248,420,000.00	546,016,852,000	336,852,159,400
Total R208 SPOT									14,546,248,420,000.00	546,016,852,000	336,852,159,400
Total For R208									14,546,248,420,000.00	546,016,852,000	336,852,159,400
R209 On 31/03/2036 Spot Bond			9.40000	74.34979	9.38000	74.46950			672,604,240,720,000.00	390,702,578,800	1,067,369,949,800
Total R209 SPOT									12,604,240,720,000.00	390,702,578,800	1,067,369,949,800
Total For R209									12,604,240,720,000.00	390,702,578,800	1,067,369,949,800
R210 On 31/03/2028 Spot Bond			2.05000	186.80768	2.10000	185.87129			579,131,560,000.00	282,503,200	130,640,603,200
Total R210 SPOT									579,131,560,000.00	282,503,200	130,640,603,200
Total For R210									579,131,560,000.00	282,503,200	130,640,603,200
R211 On 31/01/2017 Spot Bond			4.00000	142.00478	4.00000	141.96701			0.00	0	1,400,000,000
Total R211 SPOT									0.00	0	1,400,000,000
Total For R211									0.00	0	1,400,000,000
R212 On 31/01/2022 Spot Bond			2.10500	146.01281	2.10500	145.98168			96,556,478,826,000.00	45,870,061,200	125,693,661,200
Total R212 SPOT									16,556,478,826,000.00	45,870,061,200	125,693,661,200
Total For R212									16,556,478,826,000.00	45,870,061,200	125,693,661,200
R213 On 28/02/2031 Spot Bond			9.21000	85.70777	9.20000	85.75490			271,001,060,507,000.00	138,002,286,700	785,108,105,000
Total R213 SPOT									1,001,060,507,000.00	138,002,286,700	785,108,105,000
Total For R213									1,001,060,507,000.00	138,002,286,700	785,108,105,000
R214 On 28/02/2041 Spot Bond			9.44000	74.97284	9.44000	74.95373			316,404,166,416,000.00	139,449,593,900	786,377,831,300
Total R214 SPOT									16,404,166,416,000.00	139,449,593,900	786,377,831,300
Total For R214									16,404,166,416,000.00	139,449,593,900	786,377,831,300
R337C On 21/06/2020 Spot Bond			8.54000	75.33126	8.54000	75.31396			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	47.59779	9.05000	47.58622			0.00	0	0
Total R347C SPOT									0.00	0	0
Total For R347C									0.00	0	0
RCG01 On 24/10/2019 Spot Bond				100.00000	0.00000	100.14558			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RCG01 On 24/10/2017 Spot Bond				100.00000	0.00000	100.13492			0.00	0	0
Total RCG01C SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RCG01C									0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	101.49148			0.00	0	0
Total RCSB05 SPOT									0.00	0	0
Total For RCSB05									0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	101.84248			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	81.82351	100.00000	99.72900			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	81.26411	100.00000	81.08108			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	91.07752	100.00000	90.85591			0.00	0	0
Total RCSB3U SPOT									0.00	0	0
Total For RCSB3U									0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	41.70817	100.00000	41.60490			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	64.22121	100.00000	64.05561			0.00	0	0
Total RDF01U SPOT									0.00	0	0
Total For RDF01U									0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	10.62741	100.00000	10.61250			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	42.63156	100.00000	42.52162			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	29.31069	100.00000	29.23510			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	16.01721	100.00000	15.97591			0.00	0	0
Total RDF05U SPOT									0.00	0	0
Total For RDF05U									0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	101.21693			0.00	0	0
Total RDFB02 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDFB02										0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.95378				0.00	0	0
Total RDFB04 SPOT										0.00	0	0
Total For RDFB04										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	101.60333				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond				100.00000	0.00000	101.77869				0.00	0	0
Total RDFB06 SPOT										0.00	0	0
Total For RDFB06										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond			100.00000	23.72001	100.00000	23.66127				0.00	0	0
Total RDFB06/JIBAR SPOT										0.00	0	0
Total For RDFB06/JIBAR										0.00	0	0
RDFB0 On 30/09/2019 Spot Bond				100.00000	0.00000	101.00695				0.00	0	0
Total RDFB07 SPOT										0.00	0	0
Total For RDFB07										0.00	0	0
RDFB0 On 30/09/2021 Spot Bond				100.00000	0.00000	100.68057				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB0 On 02/12/2021 Spot Bond				100.00000	0.00000	101.50166				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	100.90475				0.00	0	0
Total RDFC30 SPOT										0.00	0	0
Total For RDFC30										0.00	0	0
RDFC3 On 02/06/2017 Spot Bond				100.00000	0.00000	101.38954				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	100.06511				0.00	0	0
Total RDFC34 SPOT										0.00	0	0
Total For RDFC34										0.00	0	0
RDFC3 On 05/10/2017 Spot Bond				100.00000	0.00000	100.58547				0.00	0	0
Total RDFC35 SPOT										0.00	0	0
Total For RDFC35										0.00	0	0
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	101.76898				0.00	0	0
Total REB01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For REB01										0.00	0	0
REB01 On 21/05/2018 Spot Bond			100.00000	46.23374	100.00000	46.12173				0.00	0	0
Total REB01/JIBAR SPOT										0.00	0	0
Total For REB01/JIBAR										0.00	0	0
REB02 On 21/05/2018 Spot Bond				100.00000	0.00000	101.80976				0.00	0	0
Total REB02 SPOT										0.00	0	0
Total For REB02										0.00	0	0
REBC0 On 19/05/2017 Spot Bond				100.00000	0.00000	101.58138				0.00	0	0
Total REBC04 SPOT										0.00	0	0
Total For REBC04										0.00	0	0
RED10 On 13/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total RED101 SPOT										0.00	0	0
Total For RED101										0.00	0	0
RED20 On 05/07/2018 Spot Bond				100.00000	0.00000	100.81778				0.00	0	0
Total RED201 SPOT										0.00	0	0
Total For RED201										0.00	0	0
RED20: On 05/04/2019 Spot Bond				100.00000	0.00000	100.86126				0.00	0	0
Total RED202 SPOT										0.00	0	0
Total For RED202										0.00	0	0
RED20: On 05/04/2019 Spot Bond				100.00000	0.00000	101.03183				0.00	0	0
Total RED203 SPOT										0.00	0	0
Total For RED203										0.00	0	0
RED30 On 16/09/2021 Spot Bond				100.00000	0.00000	102.43478				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RES01 On 02/03/2018 Spot Bond			100.00000	43.95310	100.00000	43.84425				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES02 On 02/03/2019 Spot Bond			100.00000	23.26017	100.00000	23.20258				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03 On 02/03/2020 Spot Bond			100.00000	14.82320	100.00000	14.78650				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04 On 02/03/2021 Spot Bond			100.00000	11.46027	100.00000	11.43189				0.00	0	0
Total RES04U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RES04U										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	102.16614				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	102.09110				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	101.36149				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	100.32746				0.00	0	779,000,000
Total RES32 SPOT										0.00	0	779,000,000
Total For RES32										0.00	0	779,000,000
RES34 On 25/08/2019 Spot Bond				100.00000	0.00000	101.66489				0.00	0	0
Total RES34 SPOT										0.00	0	0
Total For RES34										0.00	0	0
RES35 On 25/08/2021 Spot Bond				100.00000	0.00000	101.68644				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES36 On 21/10/2019 Spot Bond				100.00000	0.00000	100.17588				0.00	0	0
Total RES36 SPOT										0.00	0	0
Total For RES36										0.00	0	0
RES37 On 12/07/2017 Spot Bond				100.00000	0.00000	100.41262				0.00	0	0
Total RES37 SPOT										0.00	0	0
Total For RES37										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	98.97996				0.00	0	0
Total RP005 SPOT										0.00	0	0
Total For RP005										0.00	0	0
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	77.53294				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	107.52114	12.35000	107.48613				0.00	0	0
Total RP018 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RP018									0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	21.07461	100.00000	21.02356			0.00	0	0
Total RP020 SPOT									0.00	0	0
Total For RP020									0.00	0	0
RPP011 On 31/08/2018 Spot Bond			100.00000	24.45627	100.00000	24.39570			0.00	0	0
Total RPP01U SPOT									0.00	0	0
Total For RPP01U									0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	18.20953	100.00000	18.18722			0.00	0	0
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPS001 On 16/11/2022 Spot Bond				100.00000	0.00000	103.53310			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS002 On 30/04/2025 Spot Bond				100.00000	0.00000	45.54399			0.00	0	0
Total RPS002 SPOT									0.00	0	0
Total For RPS002									0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.49500	104.38576	9.49500	104.35915		62,869,547,340,000.00	6,621,332,000	1,655,333,000	
Total RW21 SPOT								12,869,547,340,000.00	6,621,332,000	1,655,333,000	
Total For RW21								12,869,547,340,000.00	6,621,332,000	1,655,333,000	
RW23 On 10/12/2023 Spot Bond			10.04500	98.72861	10.04500	98.70203		23,982,626,346,000.00	2,387,518,800	596,879,700	
Total RW23 SPOT								13,982,626,346,000.00	2,387,518,800	596,879,700	
Total For RW23								13,982,626,346,000.00	2,387,518,800	596,879,700	
RW28 On 10/12/2028 Spot Bond			10.91000	97.07031	10.91000	97.04198		62,796,358,412,000.00	5,755,853,200	1,438,963,300	
Total RW28 SPOT								12,796,358,412,000.00	5,755,853,200	1,438,963,300	
Total For RW28								12,796,358,412,000.00	5,755,853,200	1,438,963,300	
S1324L On 30/01/2017 Spot Bond			100.00000	99.72678	100.00000	100.00000		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	104.99100	10.00000	104.96300		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			8.80500	102.26782	8.80500	102.24362		5,135,960,022,000.00	583,300,400	3,283,825,100	
Total SBK14 SPOT								5,135,960,022,000.00	583,300,400	3,283,825,100	
Total For SBK14								5,135,960,022,000.00	583,300,400	3,283,825,100	
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total SBK15 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBK15									0.00	0	0
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	100.73375			0.00	0	0
Total SBK16 SPOT									0.00	0	0
Total For SBK16									0.00	0	0
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	98.36979			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	98.46991			0.00	500,000,000	500,000,000
Total SBK18 SPOT									0.00	500,000,000	500,000,000
Total For SBK18									0.00	500,000,000	500,000,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.15446			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2024 Spot Bond				100.00000	0.00000	102.73656			0.00	0	0
Total SBK20 SPOT									0.00	0	0
Total For SBK20									0.00	0	0
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	99.74760			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	102.02278			0.00	0	0
Total SBK22 SPOT									0.00	0	0
Total For SBK22									0.00	0	0
SBK23 On 28/05/2022 Spot Bond			11.96500	100.44405	11.96500	100.41181			0.00	0	1,845,000,000
Total SBK23 SPOT									0.00	0	1,845,000,000
Total For SBK23									0.00	0	1,845,000,000
SBK24 On 19/10/2025 Spot Bond				100.00000	0.00000	99.84508			0.00	0	0
Total SBK24 SPOT									0.00	0	0
Total For SBK24									0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	11.13769	100.00000	11.11011			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2026 Spot Bond				100.00000	0.00000	100.38674			0.00	0	0
Total SBK25 SPOT									0.00	0	0
Total For SBK25									0.00	0	0
SBK26 On 25/04/2021 Spot Bond			11.81000	104.68721	11.81000	104.65422			0.00	0	0
Total SBK26 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBK26									0.00	0	0
SBK9 On 10/04/2018 Spot Bond			9.27000	101.62623	9.27000	101.60092			47,297,453,328,000.00	5,102,206,400	4,035,551,600
Total SBK9 SPOT									17,297,453,328,000.00	5,102,206,400	4,035,551,600
Total For SBK9									17,297,453,328,000.00	5,102,206,400	4,035,551,600
SBN33 On 15/09/2017 Spot Bond			9.13500	102.60732	9.13500	102.58201			0.00	0	0
Total SBN33 SPOT									0.00	0	0
Total For SBN33									0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	101.28091			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			8.24500	103.60190	8.24500	103.57877			3,717,614,434,000.00	450,893,200	112,723,300
Total SBS13 SPOT									3,717,614,434,000.00	450,893,200	112,723,300
Total For SBS13									3,717,614,434,000.00	450,893,200	112,723,300
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.41734			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	101.93273			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			9.50500	103.44971	9.50500	103.42332			1,614,724,608,000.00	169,881,600	42,470,400
Total SBS19 SPOT									1,614,724,608,000.00	169,881,600	42,470,400
Total For SBS19									1,614,724,608,000.00	169,881,600	42,470,400
SBS20 On 15/05/2026 Spot Bond			10.26500	100.83917	10.26500	100.81128			35,350,709,650,000.00	3,443,810,000	860,952,500
Total SBS20 SPOT									15,350,709,650,000.00	3,443,810,000	860,952,500
Total For SBS20									15,350,709,650,000.00	3,443,810,000	860,952,500
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	103.09024			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	101.70827			0.00	35,520,000,000	8,880,000,000
Total SBS23 SPOT									0.00	35,520,000,000	8,880,000,000
Total For SBS23									0.00	35,520,000,000	8,880,000,000
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	102.23821			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			8.62000	102.15841	8.62000	102.13460			11,026,717,792,000.00	1,279,201,600	319,800,400
Total SBS25 SPOT									11,026,717,792,000.00	1,279,201,600	319,800,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS25									11,026,717,792,000.00	1,279,201,600	319,800,400
SBS26l On 28/02/2017 Spot Bond			100.00000	92.87532	100.00000	92.63959			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			10.26500	103.83602	10.26500	103.80778			68,409,918,184,000.00	6,664,385,600	1,666,096,400
Total SBS27 SPOT									68,409,918,184,000.00	6,664,385,600	1,666,096,400
Total For SBS27									68,409,918,184,000.00	6,664,385,600	1,666,096,400
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.19476			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			8.63000	101.30126	8.63000	101.27775			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			10.45500	88.27229	10.45500	88.24744			136,614,429,045,000.00	13,066,899,000	4,355,633,000
Total SBS3 SPOT									136,614,429,045,000.00	13,066,899,000	4,355,633,000
Total For SBS3									136,614,429,045,000.00	13,066,899,000	4,355,633,000
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	100.78365			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			10.43500	97.26127	10.43500	97.23409			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	101.20237			0.00	0	0
Total SBS32 SPOT									0.00	0	0
Total For SBS32									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	101.01019			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			10.54500	101.42024	10.54500	101.39145			0.00	0	1,450,000,000
Total SBS34 SPOT									0.00	0	1,450,000,000
Total For SBS34									0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	100.20843			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	100.00008			0.00	0	0
Total SBS36 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			8.28500	99.23572	8.28500	99.21347			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			10.08500	94.67594	10.08500	94.65020			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			10.62000	93.71689	10.62000	93.69010			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			9.84000	97.13307	9.84000	97.10731		55,267,418,784,000.00	5,616,607,600	1,984,151,900	
Total SBS4 SPOT								55,267,418,784,000.00	5,616,607,600	1,984,151,900	
Total For SBS4								55,267,418,784,000.00	5,616,607,600	1,984,151,900	
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	102.14464			0.00	0	0
Total SBS40 SPOT									0.00	0	0
Total For SBS40									0.00	0	0
SBS41 On 12/11/2022 Spot Bond			9.44500	104.51854	9.44500	104.49189			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			10.12500	105.26829	10.12500	105.23957		50,170,537,350,000.00	4,955,114,800	1,238,778,700	
Total SBS42 SPOT								50,170,537,350,000.00	4,955,114,800	1,238,778,700	
Total For SBS42								50,170,537,350,000.00	4,955,114,800	1,238,778,700	
SBS43 On 12/11/2027 Spot Bond			10.35500	105.33562	10.35500	105.30624			0.00	0	0
Total SBS43 SPOT									0.00	0	0
Total For SBS43									0.00	0	0
SBS44 On 15/02/2019 Spot Bond				100.00000	0.00000	102.02297			0.00	0	0
Total SBS44 SPOT									0.00	0	0
Total For SBS44									0.00	0	0
SBS45 On 15/02/2021 Spot Bond				100.00000	0.00000	102.35970			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			9.47500	110.19353	9.47500	110.16581			0.00	0	0
Total SBS46 SPOT									0.00	0	0
Total For SBS46									0.00	0	0
SBS47 On 15/02/2023 Spot Bond				100.00000	0.00000	102.43225			0.00	0	0
Total SBS47 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS47									0.00	0	0
SBS11 On 07/12/2023 Spot Bond			3.40000	113.56115	3.40000	273.71651			0.00	0	1,868,300,000
Total SBSI11 SPOT									0.00	0	1,868,300,000
Total For SBSI11									0.00	0	1,868,300,000
SBS12 On 31/01/2017 Spot Bond			4.95000	140.65478	4.95000	141.96332			0.00	0	0
Total SBSI12 SPOT									0.00	0	0
Total For SBSI12									0.00	0	0
SBS12 On 31/01/2017 Spot Bond			100.00000	140.65478	100.00000	140.24855			0.00	0	0
SBS12 On 31/01/2017 Spot Bond			100.00000	140.65478	100.00000	140.24855			0.00	0	0
Total SBSI12/R211 SPOT									0.00	0	0
Total For SBSI12/R211									0.00	0	0
SBS14 On 07/12/2033 Spot Bond			3.60000	202.19470	3.60000	201.30889			0.00	0	111,000,000
Total SBSI14 SPOT									0.00	0	111,000,000
Total For SBSI14									0.00	0	111,000,000
SCM10 On 15/09/2017 Spot Bond			100.00000	62.60144	100.00000	62.44642			0.00	0	0
Total SCM10U SPOT									0.00	0	0
Total For SCM10U									0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A2U SPOT									0.00	0	0
Total For SF2A2U									0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2BU SPOT									0.00	0	0
Total For SF2BU									0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2CU SPOT									0.00	0	0
Total For SF2CU									0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2DU SPOT									0.00	0	0
Total For SF2DU									0.00	0	0
SGI004 On 20/01/2021 Spot Bond				100.00000	0.00000	100.70611			0.00	0	0
Total SGI004 SPOT									0.00	0	0
Total For SGI004									0.00	0	0
SGI005 On 10/07/2021 Spot Bond				100.00000	0.00000	100.70623			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				184.07373	0.00000	82.63494			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHI05 On 31/01/2017 Spot Bond			5.65000	126.59113	5.65000	141.96060				0.00	0	0
Total SHI05 SPOT										0.00	0	0
Total For SHI05										0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	102.12246	6.50000	102.10447				0.00	0	0
Total SHPCBU SPOT										0.00	0	0
Total For SHPCBU										0.00	0	0
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	101.26768				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			9.00500	100.67421	9.00500	100.65025				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	100.77539	8.75000	100.75206				0.00	0	0
Total SHS05/R203 SPOT										0.00	0	0
Total For SHS05/R203										0.00	0	0
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	101.91559				0.00	0	0
Total SHS06 SPOT										0.00	0	0
Total For SHS06										0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	104.99100	10.00000	104.96300				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	101.04530				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			9.33500	104.46876	9.33500	104.44244				0.00	0	0
Total SHS19 SPOT										0.00	0	0
Total For SHS19										0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.00000	0.00000	102.15250				0.00	0	0
Total SHS22 SPOT										0.00	0	0
Total For SHS22										0.00	0	0
SHS23 On 29/06/2018 Spot Bond				100.00000	0.00000	100.80130				0.00	0	0
Total SHS23 SPOT										0.00	0	0
Total For SHS23										0.00	0	0
SHS24 On 29/06/2020 Spot Bond				100.00000	0.00000	100.82709				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SHS24 SPOT									0.00	0	0
Total For SHS24									0.00	0	0
SHS25 On 29/06/2020 Spot Bond			9.97000	100.47711	9.97000	100.45026			0.00	0	0
Total SHS25 SPOT									0.00	0	0
Total For SHS25									0.00	0	0
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	100.82709			0.00	0	0
Total SHS26 SPOT									0.00	0	0
Total For SHS26									0.00	0	0
SHS28 On 15/04/2018 Spot Bond				100.00000	0.00000	100.81972			0.00	0	0
Total SHS28 SPOT									0.00	0	0
Total For SHS28									0.00	0	0
SHS29I On 03/12/2018 Spot Bond			100.00000	31.74599	100.00000	31.66737			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			9.27000	103.18670	9.27000	103.16129		3,351,631,536,000.00	361,556,800	320,389,200	
Total SLI3 SPOT								3,351,631,536,000.00	361,556,800	320,389,200	
Total For SLI3								3,351,631,536,000.00	361,556,800	320,389,200	
SLI4 On 15/08/2021 Spot Bond				100.00000	0.00000	102.00341			0.00	0	0
Total SLI4 SPOT									0.00	0	0
Total For SLI4									0.00	0	0
SLRA1 On 15/08/2019 Spot Bond				100.00000	0.00000	101.90614			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	101.95780			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	101.98912			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	102.00963			0.00	0	0
Total SLRB2 SPOT									0.00	0	0
Total For SLRB2									0.00	0	0
SLRC1 On 15/08/2019 Spot Bond				100.00000	0.00000	102.15711			0.00	0	0
Total SLRC1 SPOT									0.00	0	0
Total For SLRC1									0.00	0	0
SLRC2 On 15/09/2019 Spot Bond				100.00000	0.00000	102.20032			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SNT01 On 15/09/2017 Spot Bond			8.93500	102.72498	8.93500	102.70018				0.00	0	3,770,000,000
Total SNT01 SPOT										0.00	0	3,770,000,000
Total For SNT01										0.00	0	3,770,000,000
SNT02 On 12/04/2021 Spot Bond				100.00000	0.00000	100.48833				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			11.06500	51.31473	11.06500	106.62183				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	101.76936				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	101.81233				0.00	0	0
Total SPDA4 SPOT										0.00	0	0
Total For SPDA4										0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	101.66658				0.00	0	0
Total SPDA5 SPOT										0.00	0	0
Total For SPDA5										0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	101.70474				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPDA7 On 21/08/2019 Spot Bond				100.00000	0.00000	101.70660				0.00	0	0
Total SPDA7 SPOT										0.00	0	0
Total For SPDA7										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond				100.00000	0.00000	101.75781				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPDA9 On 21/08/2019 Spot Bond				100.00000	0.00000	101.73909				0.00	0	0
Total SPDA9 SPOT										0.00	0	0
Total For SPDA9										0.00	0	0
SPG00 On 09/09/2019 Spot Bond				100.00000	0.00000	101.38925				0.00	0	0
Total SPG002 SPOT										0.00	0	0
Total For SPG002										0.00	0	0
SPG00 On 31/10/2019 Spot Bond				100.00000	0.00000	99.97538				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SPG003 SPOT										0.00	0	0
Total For SPG003										0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.62489				0.00	0	0
Total SSA05 SPOT										0.00	0	0
Total For SSA05										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.85000	97.52496	9.85000	97.49921				0.00	0	300,000,000
Total SSA06 SPOT										0.00	0	300,000,000
Total For SSA06										0.00	0	300,000,000
SSN001 On 01/03/2017 Spot Bond				100.00000	0.00000	101.55144				0.00	6,000,000,000	2,000,000,000
Total SSN001 SPOT										0.00	6,000,000,000	2,000,000,000
Total For SSN001										0.00	6,000,000,000	2,000,000,000
SSN002 On 26/03/2017 Spot Bond				100.00000	0.00000	100.87159				0.00	0	0
Total SSN002 SPOT										0.00	0	0
Total For SSN002										0.00	0	0
SSN003 On 25/04/2017 Spot Bond				100.00000	0.00000	100.02609				0.00	0	0
Total SSN003 SPOT										0.00	0	0
Total For SSN003										0.00	0	0
SSN004 On 31/03/2021 Spot Bond			9.64000	92.54423	9.64000	92.52029				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN005 On 31/03/2021 Spot Bond			9.64000	92.54423	9.64000	92.52029				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN007 On 15/01/2020 Spot Bond			9.30000	95.12008	9.30000	95.09620				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN008 On 18/06/2017 Spot Bond				100.00000	0.00000	101.07846				0.00	0	0
Total SSN008 SPOT										0.00	0	0
Total For SSN008										0.00	0	0
SSN009 On 15/09/2017 Spot Bond			8.61500	102.91376	8.61500	102.88979				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN011 On 31/01/2025 Spot Bond			2.94000	118.90291	2.94000	119.32824				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN012 On 21/12/2018 Spot Bond			9.61500	98.15660	9.61500	98.13128				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN012 On 26/08/2018 Spot Bond			8.50000	101.42511	8.50000	101.49672				0.00	0	0
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN015 On 21/12/2026 Spot Bond			10.76500	99.57006	10.76500	99.54138				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN017 On 28/02/2031 Spot Bond			11.07000	74.24737	11.07000	74.22527				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN021 On 21/01/2019 Spot Bond				100.00000	0.00000	100.17507				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN024 On 16/01/2019 Spot Bond				100.00000	0.00000	100.33520				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN026 On 25/09/2019 Spot Bond				100.00000	0.00000	100.85824				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN027 On 16/10/2019 Spot Bond				100.00000	0.00000	95.02401				0.00	0	0
Total SSN028 SPOT										0.00	0	0
Total For SSN028										0.00	0	0
SSN028 On 07/12/2023 Spot Bond				100.00000	0.00000	101.58108				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN029 On 24/05/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN030 SPOT										0.00	0	0
Total For SSN030										0.00	0	0
SSN030 On 17/03/2020 Spot Bond				100.00000	0.00000	101.06325				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN033 On 02/06/2020 Spot Bond				100.00000	0.00000	101.52574				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN034 On 17/11/2020 Spot Bond				100.00000	0.00000	101.91129				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SSN035 SPOT									0.00	0	0
Total For SSN035									0.00	0	0
SSN035 On 18/12/2020 Spot Bond				100.00000	0.00000	106.57950			0.00	0	0
Total SSN036 SPOT									0.00	0	0
Total For SSN036									0.00	0	0
SSN036 On 01/06/2021 Spot Bond				100.00000	0.00000	101.63759			0.00	0	0
Total SSN037 SPOT									0.00	0	0
Total For SSN037									0.00	0	0
SSN037 On 26/01/2021 Spot Bond			9.55000	100.12893	9.55000	100.10314			0.00	0	0
Total SSN038 SPOT									0.00	0	0
Total For SSN038									0.00	0	0
SSN038 On 16/08/2019 Spot Bond				100.00000	0.00000	101.79355			0.00	0	0
Total SSN039 SPOT									0.00	0	0
Total For SSN039									0.00	0	0
SSN039 On 11/10/2023 Spot Bond				100.00000	0.00000	100.43119			0.00	0	0
Total SSN040 SPOT									0.00	0	0
Total For SSN040									0.00	0	0
SSN040 On 13/10/2023 Spot Bond			9.76500	103.07707	9.76500	103.05007			0.00	0	0
Total SSN041 SPOT									0.00	0	0
Total For SSN041									0.00	0	0
SSN041 On 03/12/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SSN042 SPOT									0.00	0	0
Total For SSN042									0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.69500	99.00625	9.69500	98.98050		4,233,604,844,000.00		436,679,200	109,169,800
Total SZ25 SPOT								4,233,604,844,000.00		436,679,200	109,169,800
Total For SZ25								4,233,604,844,000.00		436,679,200	109,169,800
T12A10 On 21/02/2048 Spot Bond				100.00000	0.00000	101.69520			0.00	0	0
Total T12A10 SPOT									0.00	0	0
Total For T12A10									0.00	0	0
T12A10 On 21/02/2048 Spot Bond				100.00000	0.00000	101.76198			0.00	0	0
Total T12A11 SPOT									0.00	0	0
Total For T12A11									0.00	0	0
T12A11 On 21/02/2048 Spot Bond			9.55500	96.53562	9.55500	102.79629			0.00	0	0
Total T12A12 SPOT									0.00	0	0
Total For T12A12									0.00	0	0
T12A12 On 21/02/2048 Spot Bond				100.00000	0.00000	101.71040			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T13A10 SPOT										0.00	0	0
Total For T13A10										0.00	0	0
T13A11 On 21/08/2020 Spot Bond				100.00000	0.00000	101.78057				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			9.45500	107.68479	9.45500	107.46875				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A13 On 21/08/2018 Spot Bond				100.00000	0.00000	101.64397				0.00	0	0
Total T13A13 SPOT										0.00	0	0
Total For T13A13										0.00	0	0
T13A14 On 21/08/2018 Spot Bond				100.00000	0.00000	101.71040				0.00	0	0
Total T13A14 SPOT										0.00	0	0
Total For T13A14										0.00	0	0
T13A15 On 21/08/2020 Spot Bond				100.00000	0.00000	101.77678				0.00	0	0
Total T13A15 SPOT										0.00	0	0
Total For T13A15										0.00	0	0
T13A16 On 21/08/2020 Spot Bond			9.55500	106.78678	9.55500	106.75970				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A18 On 25/08/2018 Spot Bond				100.00000	0.00000	101.73337				0.00	0	0
Total T13A18 SPOT										0.00	0	0
Total For T13A18										0.00	0	0
T13A19 On 21/08/2020 Spot Bond				100.00000	0.00000	101.78098				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			9.50500	101.93764	9.50500	104.97168				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	101.38942				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	100.92832				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	100.57877				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS13€ On 06/07/2018 Spot Bond				100.00000	0.00000	100.57883				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS13€ On 06/07/2020 Spot Bond				100.00000	0.00000	100.59105				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS13€ On 28/04/2017 Spot Bond				100.00000	0.00000	100.00016				0.00	0	0
Total TFS138 SPOT										0.00	0	0
Total For TFS138										0.00	0	0
TFS13€ On 27/05/2019 Spot Bond				100.00000	0.00000	101.53368				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	100.00017				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142 On 28/10/2021 Spot Bond				100.00000	0.00000	100.00014				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS14€ On 17/11/2017 Spot Bond				100.00000	0.00000	101.67699				0.00	0	0
Total TFS143 SPOT										0.00	0	0
Total For TFS143										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.51965				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.83000	100.30024	7.83000	100.27947				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	100.40070				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A5 On 18/07/2017 Spot Bond			7.39000	96.71047	7.39000	100.26429				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A6 On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.29284				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A8 On 18/07/2017 Spot Bond			7.16000	96.80958	7.16000	100.25633				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10A9 On 18/10/2038 Spot Bond				100.00000	0.00000	100.30867				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B1 On 18/07/2017 Spot Bond				100.00000	0.00000	100.30738				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10B2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.33837				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C1 On 18/07/2017 Spot Bond				100.00000	0.00000	100.33418				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10C2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.46050				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D1 On 18/07/2017 Spot Bond				100.00000	0.00000	100.44608				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH10D2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.28442				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.29477				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	100.30733	8.73000	100.28365				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	100.14746				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	100.29283				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			9.77000	85.77564	9.77000	98.16756				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	100.06392				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	100.29283				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	100.30931				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.30576				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.30447				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	100.33771				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.33642				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.32513				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.43803				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.43931				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.43290				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2048 Spot Bond				100.00000	0.00000	101.67611				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond				100.00000	0.00000	101.72382				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			9.50500	100.06625	9.50500	103.27987				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				100.00000	0.00000	101.69520				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A5 On 21/02/2048 Spot Bond				100.00000	0.00000	101.76198				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			9.41500	101.82445	9.41500	101.79900				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				100.00000	0.00000	101.68565				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond				100.00000	0.00000	101.76198				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A9 On 21/02/2048 Spot Bond			9.52500	91.62404	9.52500	100.94438				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B On 21/08/2019 Spot Bond				100.00000	0.00000	101.84783				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B On 21/02/2048 Spot Bond				100.00000	0.00000	101.84783				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B On 21/08/2019 Spot Bond				100.00000	0.00000	101.84783				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B On 21/02/2048 Spot Bond				100.00000	0.00000	101.84783				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C On 21/08/2019 Spot Bond				100.00000	0.00000	102.00040				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C On 21/08/2019 Spot Bond				100.00000	0.00000	102.00040				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	102.00040				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	101.99849				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.00000	0.00000	102.61951				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D On 21/02/2048 Spot Bond				100.00000	0.00000	102.61951				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.00000	0.00000	102.74724				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D On 21/02/2048 Spot Bond				100.00000	0.00000	102.60809				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A7 On 21/08/2018 Spot Bond				100.00000	0.00000	101.65130				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A2 On 21/08/2018 Spot Bond				100.00000	0.00000	101.69329				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A3 On 21/08/2050 Spot Bond				100.00000	0.00000	101.76190				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A4 On 21/08/2020 Spot Bond			9.65500	103.12828	9.65500	103.10187				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A5 On 21/08/2018 Spot Bond				100.00000	0.00000	101.65321				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A6 On 21/08/2018 Spot Bond				100.00000	0.00000	101.91146				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond				100.00000	0.00000	101.26260				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A8 On 21/08/2020 Spot Bond			9.54500	100.99762	9.54500	104.47894				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A9 On 21/08/2018 Spot Bond				100.00000	0.00000	101.64397				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	101.84773				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	101.84964				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	101.88105				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond				100.00000	0.00000	101.84314				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B4 On 25/07/2020 Spot Bond				100.00000	0.00000	101.84201				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C On 21/08/2020 Spot Bond				100.00000	0.00000	101.98120				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond				100.00000	0.00000	101.99645				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C2 On 21/08/2020 Spot Bond				100.00000	0.00000	101.97578				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C3 On 21/08/2020 Spot Bond				100.00000	0.00000	102.01366				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C4 On 21/08/2020 Spot Bond				100.00000	0.00000	102.08602				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D On 21/08/2020 Spot Bond				100.00000	0.00000	102.60968				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D1 On 21/08/2020 Spot Bond				100.00000	0.00000	102.60968				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D2 On 21/08/2020 Spot Bond				100.00000	0.00000	102.63732				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D3 On 21/08/2020 Spot Bond				100.00000	0.00000	102.60902				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D4 On 21/08/2020 Spot Bond				100.00000	0.00000	102.64773				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A On 21/11/2017 Spot Bond				100.00000	0.00000	101.67746				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	101.82871				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	101.88700				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			9.61000	103.79542	9.61000	103.76850				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	102.00988				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14C On 21/11/2021 Spot Bond				100.00000	0.00000	102.11058				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14D On 21/11/2021 Spot Bond				100.00000	0.00000	102.71409				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH9A11 On 18/07/2039 Spot Bond				100.00000	0.00000	100.28346				0.00	0	0
Total TH9A11 SPOT										0.00	0	0
Total For TH9A11										0.00	0	0
TH9A1 On 18/07/2039 Spot Bond				100.00000	0.00000	100.73612				0.00	0	0
Total TH9A12 SPOT										0.00	0	0
Total For TH9A12										0.00	0	0
THE8A On 18/04/2036 Spot Bond			101.06155	5.96058	101.06155	5.94567				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9B On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B On 18/07/2039 Spot Bond				100.00000	0.00000	100.31738				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0
THE9C On 18/07/2039 Spot Bond				100.00000	0.00000	100.35768				0.00	0	0
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0
THE9D On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9D2 SPOT										0.00	0	0
Total For THE9D2										0.00	0	0
THE9D On 18/07/2019 Spot Bond				100.00000	0.00000	100.44922				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			9.57500	90.54354	9.57500	90.48306				0.00	0	70,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TL20 SPOT									0.00	0	70,000,000
Total For TL20									0.00	0	70,000,000
TL20/R On 22/02/2020 Spot Bond			100.00000	17.02565	100.00000	16.99344			0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	104.99100	10.00000	104.96300			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			8.50500	102.52359	8.50500	102.50000			8,595,431,964,000.00	1,010,632,800	22,320,276,378
Total TN17 SPOT									8,595,431,964,000.00	1,010,632,800	22,320,276,378
Total For TN17									8,595,431,964,000.00	1,010,632,800	22,320,276,378
TN17/R On 14/11/2017 Spot Bond			100.00000	59.05006	100.00000	58.91793			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			9.42000	107.17436	9.42000	107.14711			14,331,222,504,000.00	1,521,361,200	42,889,890,300
Total TN20 SPOT									14,331,222,504,000.00	1,521,361,200	42,889,890,300
Total For TN20									14,331,222,504,000.00	1,521,361,200	42,889,890,300
TN20/R On 17/09/2020 Spot Bond			100.00000	18.97563	100.00000	18.93316			0.00	0	0
Total TN20/R208 SPOT									0.00	0	0
Total For TN20/R208									0.00	0	0
TN20U On 14/04/2020 Spot Bond			100.00000	5.73423	100.00000	5.72003			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			10.08500	105.97760	10.08500	105.94880			15,863,523,470,000.00	1,572,982,000	23,983,245,500
Total TN23 SPOT									15,863,523,470,000.00	1,572,982,000	23,983,245,500
Total For TN23									15,863,523,470,000.00	1,572,982,000	23,983,245,500
TN23/R On 06/11/2023 Spot Bond			100.00000	13.46505	100.00000	13.43492			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			10.64500	97.92253	10.64500	97.89493			26,732,307,346,000.00	2,511,254,800	27,107,813,700
Total TN25 SPOT									26,732,307,346,000.00	2,511,254,800	27,107,813,700
Total For TN25									26,732,307,346,000.00	2,511,254,800	27,107,813,700
TN25/R On 19/08/2025 Spot Bond			100.00000	13.75378	100.00000	13.72350			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			10.63500	90.91177	10.63500	90.88574			51,895,358,514,000.00	4,879,676,400	12,449,919,100
Total TN27 SPOT									51,895,358,514,000.00	4,879,676,400	12,449,919,100
Total For TN27									51,895,358,514,000.00	4,879,676,400	12,449,919,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN27/R On 14/11/2027 Spot Bond			100.00000	10.61374	100.00000	10.58998			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			11.21500	98.31132	11.21500	98.28185			0.00	0	9,100,000,000
Total TN30 SPOT									0.00	0	9,100,000,000
Total For TN30									0.00	0	9,100,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	123.83397	8.00000	123.80728			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			11.47000	97.50149	11.47000	97.47162			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	103.33375	10.75000	103.30403			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	101.72244			0.00	4,700,000	4,700,000
Total TNF18 SPOT									0.00	4,700,000	4,700,000
Total For TNF18									0.00	4,700,000	4,700,000
TORQ1 On 15/08/2026 Spot Bond				100.00000	0.00000	102.16956			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	101.81976			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ4 SPOT									0.00	0	0
Total For TORQ4									0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ5 SPOT									0.00	0	0
Total For TORQ5									0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	102.48055			0.00	0	0
Total TORQ6 SPOT									0.00	0	0
Total For TORQ6									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	101.87917				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	101.92067				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	101.98290				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	104.99100	10.00000	104.96300				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0 On 05/04/2017 Spot Bond				100.00000	0.00000	100.60439				0.00	0	0
Total TPDA02 SPOT										0.00	0	0
Total For TPDA02										0.00	0	0
TPDA0 On 05/04/2018 Spot Bond				100.00000	0.00000	100.60574				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0 On 10/04/2019 Spot Bond				100.00000	0.00000	100.36007				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TPDA0 On 30/11/2020 Spot Bond				100.00000	0.00000	101.47890				0.00	0	0
Total TPDA06 SPOT										0.00	0	0
Total For TPDA06										0.00	0	0
TPDA0 On 30/11/2020 Spot Bond			9.57000	101.39863	9.57000	101.37245				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	100.00000	10.00000	99.97323				0.00	0	0
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	100.00000	9.75000	99.97390				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	10.00000	100.00000	9.97421				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRA2A On 14/12/2025 Spot Bond				100.00000	0.00000	101.14747			0.00	0	1,000,000,000
Total TRA2A1 SPOT									0.00	0	1,000,000,000
Total For TRA2A1									0.00	0	1,000,000,000
TRA2A: On 14/12/2025 Spot Bond				100.00000	0.00000	101.19959			0.00	0	0
Total TRA2A2 SPOT									0.00	0	0
Total For TRA2A2									0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			9.80500	100.82672	9.80500	100.80021			0.00	0	0
Total TRA2A3 SPOT									0.00	0	0
Total For TRA2A3									0.00	0	0
TRA2A: On 14/12/2018 Spot Bond				100.00000	0.00000	101.14874			0.00	0	500,000,000
Total TRA2A4 SPOT									0.00	0	500,000,000
Total For TRA2A4									0.00	0	500,000,000
TRA2A: On 14/12/2020 Spot Bond				100.00000	0.00000	101.19959			0.00	0	0
Total TRA2A5 SPOT									0.00	0	0
Total For TRA2A5									0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			9.60500	101.54197	9.60500	101.49898			0.00	0	0
Total TRA2A6 SPOT									0.00	0	0
Total For TRA2A6									0.00	0	0
TRA2B On 14/12/2025 Spot Bond				100.00000	0.00000	101.28228			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	101.31407			0.00	0	0
Total TRA2B2 SPOT									0.00	0	0
Total For TRA2B2									0.00	0	0
TRA2C On 14/12/2025 Spot Bond				100.00000	0.00000	101.44748			0.00	0	0
Total TRA2C1 SPOT									0.00	0	0
Total For TRA2C1									0.00	0	0
TRA2C: On 14/12/2020 Spot Bond				100.00000	0.00000	101.49826			0.00	0	0
Total TRA2C2 SPOT									0.00	0	0
Total For TRA2C2									0.00	0	0
TRA2D On 14/12/2025 Spot Bond				100.00000	0.00000	101.82772			0.00	0	0
Total TRA2D1 SPOT									0.00	0	0
Total For TRA2D1									0.00	0	0
TRA2D: On 14/12/2020 Spot Bond				100.00000	0.00000	101.82772			0.00	0	0
Total TRA2D2 SPOT									0.00	0	0
Total For TRA2D2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TRAA1 SPOT										0.00	0	0
Total For TRAA1										0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	101.20173				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	8.73054	100.00000	8.70893				0.00	0	0
Total TRAA3U SPOT										0.00	0	0
Total For TRAA3U										0.00	0	0
TRAA4 On 14/06/2024 Spot Bond			100.00000	9.29287	100.00000	9.26985				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.21246				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2024 Spot Bond			100.00000	9.63026	100.00000	9.60640				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.21883				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	9.91142	100.00000	9.88688				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.39695				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2024 Spot Bond			100.00000	13.34156	100.00000	13.30853				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.79034				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2024 Spot Bond			100.00000	17.10910	100.00000	17.06674				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSE01L On 31/07/2019 Spot Bond			100.00000	21.52376	100.00000	19.04436			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	3.51844	100.00000	4.38739			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	99.93385			0.00	0	0
Total TSP202 SPOT									0.00	0	0
Total For TSP202									0.00	0	0
TSP203 On 16/02/2017 Spot Bond				100.00000	0.00000	99.62727			0.00	0	0
Total TSP203 SPOT									0.00	0	0
Total For TSP203									0.00	0	0
TSP205 On 02/03/2017 Spot Bond				100.00000	0.00000	99.29584			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	98.98727			0.00	0	0
Total TSP206 SPOT									0.00	0	0
Total For TSP206									0.00	0	0
TSP207 On 28/04/2017 Spot Bond				100.00000	0.00000	98.02592			0.00	0	0
Total TSP207 SPOT									0.00	0	0
Total For TSP207									0.00	0	0
TSP209 On 11/05/2017 Spot Bond				100.00000	0.00000	97.73060			0.00	0	0
Total TSP209 SPOT									0.00	0	0
Total For TSP209									0.00	0	0
TSP210 On 25/05/2017 Spot Bond				100.00000	0.00000	97.41089			0.00	0	0
Total TSP210 SPOT									0.00	0	0
Total For TSP210									0.00	0	0
TSP211 On 08/06/2017 Spot Bond				100.00000	0.00000	97.10391			0.00	0	0
Total TSP211 SPOT									0.00	0	0
Total For TSP211									0.00	0	0
TSP213 On 22/06/2017 Spot Bond				100.00000	0.00000	96.81365			0.00	0	0
Total TSP213 SPOT									0.00	0	0
Total For TSP213									0.00	0	0
TSP215 On 06/07/2017 Spot Bond				100.00000	0.00000	96.50019			0.00	0	0
Total TSP215 SPOT									0.00	0	0
Total For TSP215									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP217 On 20/07/2017 Spot Bond				100.00000	0.00000	102.21067				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	95.89352				0.00	0	0
Total TSP218 SPOT										0.00	0	0
Total For TSP218										0.00	0	0
TSP219 On 17/08/2017 Spot Bond				100.00000	0.00000	95.60869				0.00	0	0
Total TSP219 SPOT										0.00	0	0
Total For TSP219										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	21.96287	100.00000	21.90967				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TUHF01 On 26/01/2020 Spot Bond			100.00000	18.51483	100.00000	8.67555				0.00	0	28,000,000,000
Total TUHF01 SPOT										0.00	0	28,000,000,000
Total For TUHF01										0.00	0	28,000,000,000
TWC193 On 15/02/2017 Spot Bond				100.00000	0.00000	101.67372				0.00	0	0
Total TWC193 SPOT										0.00	0	0
Total For TWC193										0.00	0	0
TWC195 On 17/02/2017 Spot Bond				100.00000	0.00000	101.62895				0.00	0	0
Total TWC195 SPOT										0.00	0	0
Total For TWC195										0.00	0	0
TWC197 On 20/02/2017 Spot Bond				100.00000	0.00000	101.53419				0.00	0	0
Total TWC197 SPOT										0.00	0	0
Total For TWC197										0.00	0	0
TWC201 On 27/02/2017 Spot Bond				100.00000	0.00000	101.37318				0.00	0	0
Total TWC201 SPOT										0.00	0	0
Total For TWC201										0.00	0	0
TWC203 On 07/04/2017 Spot Bond				100.00000	0.00000	100.45536				0.00	0	0
Total TWC203 SPOT										0.00	0	0
Total For TWC203										0.00	0	0
TWC205 On 20/04/2017 Spot Bond				100.00000	0.00000	100.23633				0.00	0	0
Total TWC205 SPOT										0.00	0	0
Total For TWC205										0.00	0	0
TWC210 On 07/02/2017 Spot Bond				100.00000	0.00000	101.72230				0.00	0	0
Total TWC210 SPOT										0.00	0	0
Total For TWC210										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC21 On 13/02/2017 Spot Bond				100.00000	0.00000	101.65772			0.00	0	0
Total TWC211 SPOT									0.00	0	0
Total For TWC211									0.00	0	0
TWC21 On 15/02/2017 Spot Bond				100.00000	0.00000	101.61651			0.00	0	0
Total TWC212 SPOT									0.00	0	0
Total For TWC212									0.00	0	0
TWC21 On 24/02/2017 Spot Bond				100.00000	0.00000	101.35459			0.00	0	0
Total TWC213 SPOT									0.00	0	0
Total For TWC213									0.00	0	0
TWC21 On 27/02/2017 Spot Bond				100.00000	0.00000	101.33478			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	100.87279			0.00	0	0
Total TWC216 SPOT									0.00	0	0
Total For TWC216									0.00	0	0
TWC21 On 13/04/2017 Spot Bond				100.00000	0.00000	100.36552			0.00	0	0
Total TWC217 SPOT									0.00	0	0
Total For TWC217									0.00	0	0
TWC21 On 13/04/2017 Spot Bond				100.00000	0.00000	100.30140			0.00	0	0
Total TWC218 SPOT									0.00	0	0
Total For TWC218									0.00	0	0
TWC21 On 19/04/2017 Spot Bond				100.00000	0.00000	100.27987			0.00	0	0
Total TWC219 SPOT									0.00	0	0
Total For TWC219									0.00	0	0
TWC22 On 21/04/2017 Spot Bond				100.00000	0.00000	100.25835			0.00	0	0
Total TWC220 SPOT									0.00	0	0
Total For TWC220									0.00	0	0
TWC22 On 24/04/2017 Spot Bond				100.00000	0.00000	100.21529			0.00	0	0
Total TWC221 SPOT									0.00	0	0
Total For TWC221									0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.72000	107.68463	9.72000	107.65640			0.00	0	290,000,000
Total UG21 SPOT									0.00	0	290,000,000
Total For UG21									0.00	0	290,000,000
UG26 On 09/03/2026 Spot Bond			10.71500	107.88045	10.71500	107.84934		90,165,494,918,000.00	8,414,885,200	2,103,721,300	
Total UG26 SPOT								10,165,494,918,000.00	8,414,885,200	2,103,721,300	
Total For UG26								10,165,494,918,000.00	8,414,885,200	2,103,721,300	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJA01L On 20/01/2023 Spot Bond			100.00000	8.03046	100.00000	8.01057			0.00	0	0
Total VJA01U SPOT									0.00	0	0
Total For VJA01U									0.00	0	0
VJA02L On 20/04/2023 Spot Bond			100.00000	7.74308	100.00000	7.72389			0.00	0	0
Total VJA02U SPOT									0.00	0	0
Total For VJA02U									0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	7.97677	100.00000	7.95702			0.00	0	0
Total VJA03U SPOT									0.00	0	0
Total For VJA03U									0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	8.33906	100.00000	8.31841			0.00	0	0
Total VJA04U SPOT									0.00	0	0
Total For VJA04U									0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	8.89078	100.00000	8.86876			0.00	0	0
Total VJA05U SPOT									0.00	0	0
Total For VJA05U									0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	8.95402	100.00000	8.93185			0.00	0	0
Total VJA06U SPOT									0.00	0	0
Total For VJA06U									0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	9.02604	100.00000	9.00370			0.00	0	0
Total VJA07U SPOT									0.00	0	0
Total For VJA07U									0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	0.10061	100.00000	0.10034			0.00	0	0
Total VJA08U SPOT									0.00	0	0
Total For VJA08U									0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	7.85678	100.00000	7.83733			0.00	0	0
Total VJB01U SPOT									0.00	0	0
Total For VJB01U									0.00	0	0
VJB02L On 20/04/2023 Spot Bond			100.00000	7.65799	100.00000	7.63904			0.00	0	0
Total VJB02U SPOT									0.00	0	0
Total For VJB02U									0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	7.77933	100.00000	7.76006			0.00	0	0
Total VJB03U SPOT									0.00	0	0
Total For VJB03U									0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	8.12480	100.00000	8.10468			0.00	0	0
Total VJB04U SPOT									0.00	0	0
Total For VJB04U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VJB05L On 20/04/2024 Spot Bond			100.00000	8.66607	100.00000	8.64461				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	8.79603	100.00000	8.77425				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	8.85328	100.00000	8.83137				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	0.10061	100.00000	0.10034				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VKC17 On 06/03/2017 Spot Bond				100.00000	0.00000	103.42329				0.00	0	0
Total VKC17 SPOT										0.00	0	0
Total For VKC17										0.00	0	0
VKC18 On 29/03/2017 Spot Bond				101.43460	0.00000	102.83943				0.00	0	0
Total VKC18 SPOT										0.00	0	0
Total For VKC18										0.00	0	0
VKE01L On 01/04/2018 Spot Bond			100.00000	41.73164	100.00000	41.62829				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	99.79310				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	100.81298				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.00000	0.00000	99.79620				0.00	200,000,000	100,000,000
Total VKE06 SPOT										0.00	200,000,000	100,000,000
Total For VKE06										0.00	200,000,000	100,000,000
VKE07 On 08/06/2020 Spot Bond				100.00000	0.00000	101.32222				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE08 On 29/03/2019 Spot Bond				100.00000	0.00000	100.81431				0.00	0	0
Total VKE08 SPOT										0.00	0	0
Total For VKE08										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VPA01L On 20/01/2023 Spot Bond			100.00000	7.57074	100.00000	7.55200				0.00	0	0
Total VPA01U SPOT										0.00	0	0
Total For VPA01U										0.00	0	0
VPA02L On 20/04/2023 Spot Bond			100.00000	7.42672	100.00000	7.40834				0.00	0	0
Total VPA02U SPOT										0.00	0	0
Total For VPA02U										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	9.04150	100.00000	9.01911				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	4.77354	100.00000	4.76172				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	8.71224	100.00000	8.69066				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	8.79736	100.00000	8.77558				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	8.74722	100.00000	8.72556				0.00	0	0
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	0.10061	100.00000	0.10034				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	7.39707	100.00000	7.37876				0.00	0	0
Total VPB01U SPOT										0.00	0	0
Total For VPB01U										0.00	0	0
VPB02L On 20/04/2023 Spot Bond			100.00000	7.34165	100.00000	7.32347				0.00	0	0
Total VPB02U SPOT										0.00	0	0
Total For VPB02U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	9.23915	100.00000	9.21627				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	4.55929	100.00000	4.54800				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VPB05L On 20/04/2024 Spot Bond			100.00000	8.43624	100.00000	8.41534			0.00	0	0
Total VPB05U SPOT									0.00	0	0
Total For VPB05U									0.00	0	0
VPB06L On 24/07/2024 Spot Bond			100.00000	8.58809	100.00000	8.56682			0.00	0	0
Total VPB06U SPOT									0.00	0	0
Total For VPB06U									0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	8.53503	100.00000	8.51389			0.00	0	0
Total VPB07U SPOT									0.00	0	0
Total For VPB07U									0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	0.10061	100.00000	0.10034			0.00	0	0
Total VPB08U SPOT									0.00	0	0
Total For VPB08U									0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00134	100.00000	0.00134			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	10.46933	100.00000	10.44397			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			2.68500	244.77286	2.68500	244.71686			0.00	0	0
Total WS05 SPOT									0.00	0	0
Total For WS05									0.00	0	0
WSP2 On 28/05/2017 Spot Bond			8.22000	101.81721	8.22000	101.79487			0.00	0	3,924,852,600
Total WSP2 SPOT									0.00	0	3,924,852,600
Total For WSP2									0.00	0	3,924,852,600
WSP2/R On 28/05/2017 Spot Bond			100.00000	79.13382	100.00000	78.96997			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			8.33000	102.95937	8.33000	102.93616			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			8.54500	102.86230	8.54500	102.83852			0.00	0	0
Total WSP4 SPOT									0.00	0	0
Total For WSP4									0.00	0	0
WSP5 On 28/05/2021 Spot Bond			8.82000	102.20458	8.82000	102.18022		5,220,374,544,000.00	591,879,200	4,484,390,750	
Total WSP5 SPOT								5,220,374,544,000.00	591,879,200	4,484,390,750	
Total For WSP5								5,220,374,544,000.00	591,879,200	4,484,390,750	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP5/I On 28/05/2021 Spot Bond			100.00000	13.11942	100.00000	13.09006			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			7.71500	81.76045	7.71500	81.74336			0.00	0	0
Total Z083 SPOT									0.00	0	0
Total For Z083									0.00	0	0
Total for SPOT									2.57e+017	737,038,870,300	389,383,501,447
Total for SPOT :									2.57e+017	737,038,870,300	389,383,501,447
Total Futures									2.57e+017	737,039,010,058	389,384,576,039
Total Options									0.00	0	41,345
Grand Total:									2.57e+017	737,039,010,058	389,384,617,384