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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 27/01/2017

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		133.16474	133.16474	133.16559	133.16559			0.00	0	0
Total EL28 Future											0.00	0	0
EL28	On	02/11/2017	Bond Future	133.88			714.41000	0.71441	715,260		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			724.41000	0.72441	725,260		0.00	0	0
EL28	On	02/11/2017	Bond Future	133.87			0.00000	0.00000	0,000		0.00	0	0
EL28	On	02/11/2017	Bond Future	133.87			704.41000	0.70441	705,260		0.00	0	0
EL28	On	02/11/2017	Bond Future	133.88			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		10.47594	79.79734	10.41676	80.17770			0.00	0	2,000
ES33	On	04/05/2017	Bond Future		10.55688	77.52991	10.49563	77.91826			0.00	0	9,402
ES33	On	03/08/2017	Bond Future		10.63204	79.05680	10.56878	79.45273			0.00	0	0
ES33	On	02/11/2017	Bond Future		10.70532	76.86773	10.63963	77.27373			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			1,105.53000	1.10553	725,170		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			1,168.62000	1.16862	788,260		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			1,231.63000	1.23163	851,270		0.00	0	0
ES33	On	04/05/2017	Bond Future	10.54	Call			281.62000	0.28162	0,000		0.00	0	0
ES33	On	04/05/2017	Bond Future	10.54	Put			0.00000	0.00000	106,730		0.00	0	0
ES33	On	04/05/2017	Bond Future	10.55	Call			344.87000	0.34487	0,000		0.00	0	0
ES33	On	04/05/2017	Bond Future	10.55	Put			0.00000	0.00000	43,480		0.00	0	0
ES33	On	04/05/2017	Bond Future	10.56	Call			408.05000	0.40805	19,700		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			244.23000	0.24423	640,160		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			181.14000	0.18114	577,070		0.00	0	0
ES33	On	03/08/2017	Bond Future	10.55	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/08/2017	Bond Future	10.55	Put			118.13000	0.11813	514,060		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.68	Call			249.89000	0.24989	0,000		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.68	Put			0.00000	0.00000	156,110		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.66	Call			126.25000	0.12625	0,000		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.66	Put			0.00000	0.00000	279,750		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.67	Call			188.11000	0.18811	0,000		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.67	Put			0.00000	0.00000	217,890		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			10.59555	84.11211	10.53632	84.55028			0.00	0	4,277
ES42	On	04/05/2017	Bond Future			10.67556	81.45800	10.61426	81.90533			0.00	0	8,777
ES42	On	03/08/2017	Bond Future			10.74894	83.06243	10.68567	83.51859			0.00	0	0
ES42	On	02/11/2017	Bond Future			10.81944	80.48652	10.75381	80.95404			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			127.20807	127.20807	127.20677	127.20677			0.00	0	2,844
I2025	On	04/05/2017	Bond Future			129.64841	129.64841	129.64823	129.64823			0.00	0	917
I2025	On	03/08/2017	Bond Future			130.86377	130.86377	130.86359	130.86359			0.00	0	0
I2025	On	02/11/2017	Bond Future			133.52766	133.52766	133.53076	133.53076			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			2,793.23000	2.79323	2,791,930		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			2,803.23000	2.80323	2,801,930		0.00	0	0

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			2,783.23000	2.78323	2,781,930		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			2,921.77000	2.92177	2,921,590		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.58	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.58	Put			2,931.77000	2.93177	2,931,590		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			2,911.77000	2.91177	2,911,590		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			3,096.41000	3.09641	3,096,230		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			3,106.41000	3.10641	3,106,230		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			3,116.41000	3.11641	3,116,230		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			550.76000	0.55076	547,660		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			570.76000	0.57076	567,660		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			560.76000	0.56076	557,660		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			107.71772	107.71772	107.42264	107.42264			0.00	0	6,033
I2033	On	04/05/2017	Bond Future			108.74367	108.74367	108.44399	108.44399			0.00	0	5,778
I2033	On	03/08/2017	Bond Future			110.89162	110.89162	110.58598	110.58598			0.00	0	0
I2033	On	02/11/2017	Bond Future			112.05819	112.05819	111.74909	111.74909			0.00	0	0
Total I2033 Future												0.00	0	11,811
I2033	On	02/02/2017	Bond Future	109.70	Put			2,277.36000	2.27736	1,982,280		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			2,287.36000	2.28736	1,992,280		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			2,297.36000	2.29736	2,002,280		0.00	0	0
I2033	On	02/02/2017	Bond Future	109.70	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.84	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.84	Put			2,396.01000	2.39601	2,096,330		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			2,406.01000	2.40601	2,106,330		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			2,386.01000	2.38601	2,086,330		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.12	Call			0.00000	0.00000	0,000		0.00	0	0

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I2033	On	03/08/2017	Bond Future	113.12	Put			2,534.02000	2.53402	2,228,380		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			2,544.02000	2.54402	2,238,380		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			2,554.02000	2.55402	2,248,380		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			1,669.09000	1.66909	1,978,190		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			1,659.09000	1.65909	1,968,190		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			1,679.09000	1.67909	1,988,190		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	11,811
I2038	On	02/02/2017	Bond Future			132.62745	132.62745	133.07190	133.07190			0.00	0	6,971
I2038	On	04/05/2017	Bond Future			135.17164	135.17164	135.62587	135.62587			0.00	0	20,533
I2038	On	03/08/2017	Bond Future			136.32806	136.32806	136.79113	136.79113			0.00	0	0
I2038	On	02/11/2017	Bond Future			139.10310	139.10310	139.57926	139.57926			0.00	0	0
Total I2038 Future												0.00	0	27,504
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			3,988.10000	3.98810	4,432,550		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			3,998.10000	3.99810	4,442,550		0.00	0	0
I2038	On	02/02/2017	Bond Future	137.05	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/02/2017	Bond Future	137.05	Put			3,978.10000	3.97810	4,422,550		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			4,144.13000	4.14413	4,598,360		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			4,154.13000	4.15413	4,608,360		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.79	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.79	Put			4,164.13000	4.16413	4,618,360		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.17	Put			4,378.87000	4.37887	4,841,940		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.18	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.18	Put			4,388.87000	4.38887	4,851,940		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			4,368.87000	4.36887	4,831,940		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.17	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	Call			2,779.26000	2.77926	2,303,100		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			2,769.26000	2.76926	2,293,100		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			2,759.26000	2.75926	2,283,100		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												0.00	0	27,504
I2046	On	02/02/2017	Bond Future			133.58669	133.58669	133.86566	133.86566			0.00	0	18,221
I2046	On	04/05/2017	Bond Future			134.61960	134.61960	134.90496	134.90496			0.00	0	19,444
I2046	On	03/08/2017	Bond Future			137.27844	137.27844	137.56955	137.56955			0.00	0	0
I2046	On	02/11/2017	Bond Future			138.46853	138.46853	138.76900	138.76900			0.00	0	0
Total I2046 Future												0.00	0	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			3,264.34000	3.26434	3,543,310		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			3,274.34000	3.27434	3,553,310		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			3,284.34000	3.28434	3,563,310		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			3,425.04000	3.42504	3,710,400		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			3,435.04000	3.43504	3,720,400		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			3,415.04000	3.41504	3,700,400		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			3,600.45000	3.60045	3,891,560		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			3,610.45000	3.61045	3,901,560		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			3,620.45000	3.62045	3,911,560		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.32	Call			2,449.00000	2.44900	2,148,530		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			2,469.00000	2.46900	2,168,530		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			2,459.00000	2.45900	2,158,530		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.31	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	37,665
I2050	On	02/02/2017	Bond Future			142.22931	142.22931	142.22798	142.22798			0.00	0	20,450
I2050	On	04/05/2017	Bond Future			144.95787	144.95787	144.95787	144.95787			0.00	0	24,049
I2050	On	03/08/2017	Bond Future			146.14211	146.14211	146.14178	146.14178			0.00	0	0
I2050	On	02/11/2017	Bond Future			149.11681	149.11681	149.12055	149.12055			0.00	0	0
Total I2050 Future												0.00	0	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			2,732.02000	2.73202	2,730,690		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			2,742.02000	2.74202	2,740,690		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			2,752.02000	2.75202	2,750,690		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			2,872.13000	2.87213	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			2,882.13000	2.88213	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			2,892.13000	2.89213	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			3,098.22000	3.09822	3,097,890		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			3,078.22000	3.07822	3,077,890		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			3,088.22000	3.08822	3,087,890		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.65	Call			4,470.55000	4.47055	4,466,810		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			4,460.55000	4.46055	4,456,810		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			4,450.55000	4.45055	4,446,810		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												0.00	0	44,499
R186	On	02/02/2017	Bond Future			8.83337	112.18992	8.76371	112.67652		8.36	2,916,937.92	26	61,383
R186	On	04/05/2017	Bond Future			8.87810	114.33520	8.80542	114.83216		8.13	114,335.20	1	90,394
R186	On	03/08/2017	Bond Future			8.91482	111.28243	8.83914	111.78909		8.42	0.00	0	0
R186	On	02/11/2017	Bond Future			8.94235	113.54188	8.86305	114.06179		8.19	0.00	0	0
Total R186 Future												3,031,273.12	27	151,777
R186	On	02/02/2017	Bond Future	8.37	Call			7.03000	0.00703	1,080	8.21	0.00	0	500
R186	On	02/02/2017	Bond Future	8.37	Put			2,811.90000	2.81190	3,292,550	8.21	0.00	0	0
R186	On	02/02/2017	Bond Future	8.43	Call			17.31000	0.01731	3,430	8.23	0.00	0	750
R186	On	02/02/2017	Bond Future	8.43	Put			2,388.65000	2.38865	2,861,370	8.23	0.00	0	0
R186	On	02/02/2017	Bond Future	8.60	Call			133.83000	0.13383	47,610	8.30	0.00	0	7,000
R186	On	02/02/2017	Bond Future	8.62	Call			162.72000	0.16272	61,300	8.31	0.00	0	500
R186	On	02/02/2017	Bond Future	8.62	Put			1,175.70000	1.17570	1,560,880	8.31	0.00	0	0
R186	On	02/02/2017	Bond Future	8.79	Call			618.63000	0.61863	345,490	8.38	0.00	0	0
R186	On	02/02/2017	Bond Future	8.79	Put			434.65000	0.43465	648,110	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			658.42000	0.65842	374,490	8.39	0.00	0	0
R186	On	02/02/2017	Bond Future	9.50	Put			0.03000	0.00003	0,040	8.82	0.00	0	13,500
R186	On	02/02/2017	Bond Future	8.81	Call			699.63000	0.69963	405,050	8.40	0.00	0	0
R186	On	02/02/2017	Bond Future	8.81	Put			375.96000	0.37596	567,980	8.40	0.00	0	0
R186	On	02/02/2017	Bond Future	8.87	Call			975.26000	0.97526	621,320	8.43	0.00	0	0
R186	On	02/02/2017	Bond Future	8.87	Put			233.94000	0.23394	366,600	8.43	0.00	0	500
R186	On	02/02/2017	Bond Future	8.90	Call			1,129.74000	1.12974	750,070	8.45	0.00	0	0
R186	On	02/02/2017	Bond Future	8.60	Put			1,288.77000	1.28877	1,689,150	8.30	0.00	0	0
R186	On	02/02/2017	Bond Future	8.95	Call			1,407.84000	1.40784	992,470	8.48	0.00	0	0
R186	On	02/02/2017	Bond Future	8.95	Put			112.93000	0.11293	184,160	8.48	0.00	0	2,546
R186	On	02/02/2017	Bond Future	9.02	Call			1,830.64000	1.83064	1,380,450	8.52	0.00	0	0
R186	On	02/02/2017	Bond Future	9.02	Put			54.40000	0.05440	90,810	8.52	0.00	0	500
R186	On	02/02/2017	Bond Future	9.10	Call			2,344.04000	2.34404	1,872,010	8.57	0.00	0	0
R186	On	02/02/2017	Bond Future	8.80	Put			404.57000	0.40457	607,240	8.39	0.00	0	0
R186	On	02/02/2017	Bond Future	8.00	Put			5,527.78000	5.52778	6,014,380	8.06	0.00	0	0
R186	On	02/02/2017	Bond Future	9.40	Call			4,340.39000	4.34039	3,853,890	8.76	0.00	0	0
R186	On	02/02/2017	Bond Future	9.40	Put			0.22000	0.00022	0,320	8.76	0.00	0	750
R186	On	02/02/2017	Bond Future	9.50	Call			5,001.41000	5.00141	4,514,820	8.82	0.00	0	0
R186	On	02/02/2017	Bond Future	9.10	Put			21.18000	0.02118	35,750	8.57	0.00	0	2,546
R186	On	02/02/2017	Bond Future	8.90	Put			180.38000	0.18038	287,310	8.45	0.00	0	750
R186	On	02/02/2017	Bond Future	8.00	Call			0.00000	0.00000	0,000	8.06	0.00	0	7,000
R186	On	04/05/2017	Bond Future	8.98	Put			1,413.21000	1.41321	1,609,770	8.26	0.00	0	0
R186	On	04/05/2017	Bond Future	8.44	Call			911.53000	0.91153	760,410	8.01	0.00	0	500
R186	On	04/05/2017	Bond Future	8.44	Put			3,456.12000	3.45612	3,801,960	8.01	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Call			2,246.03000	2.24603	1,970,040	8.21	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Put			1,667.98000	1.66798	1,888,950	8.21	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Call			2,284.30000	2.28430	2,005,550	8.21	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Call			2,322.92000	2.32292	2,041,420	8.22	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Put			1,608.78000	1.60878	1,824,240	8.22	0.00	0	0
R186	On	04/05/2017	Bond Future	8.94	Call			2,440.33000	2.44033	2,150,650	8.24	0.00	0	0
R186	On	04/05/2017	Bond Future	8.94	Put			1,522.47000	1.52247	1,729,750	8.24	0.00	0	500
R186	On	04/05/2017	Bond Future	8.98	Call			2,601.91000	2.60191	2,301,510	8.26	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Put			1,638.18000	1.63818	1,856,390	8.21	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Call			2,970.51000	2.97051	2,697,270	8.52	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Put			2,496.03000	2.49603	2,729,450	8.52	0.00	0	0
R186	On	03/08/2017	Bond Future	8.92	Call			3,006.96000	3.00696	2,731,740	8.52	0.00	0	0
R186	On	03/08/2017	Bond Future	8.92	Put			2,465.74000	2.46574	2,697,180	8.52	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Call			3,043.63000	3.04363	2,766,440	8.53	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Put			2,435.72000	2.43572	2,665,190	8.53	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Call			3,346.91000	3.34691	3,077,320	8.26	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Put			3,235.50000	3.23550	3,485,820	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			3,381.23000	3.38123	3,109,990	8.27	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Put			3,204.17000	3.20417	3,452,840	8.27	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Call			3,416.14000	3.41614	3,143,240	8.27	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Put			3,173.48000	3.17348	3,420,490	8.27	0.00	0	0
Total R186 Option												0.00	0	37,842
Total For R186												3,031,273.12	27	189,619
R197	On	02/02/2017	Bond Future			295.54648	295.54648	295.54340	295.54340			0.00	0	163
R197	On	04/05/2017	Bond Future			301.21611	301.21611	301.21577	301.21577			0.00	0	1,063
R197	On	03/08/2017	Bond Future			300.21141	300.21141	300.21092	300.21092			0.00	0	0
R197	On	02/11/2017	Bond Future			306.32286	306.32286	306.33013	306.33013			0.00	0	0
Total R197 Future												0.00	0	1,226
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			7,046.60000	7.04660	7,043,520		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			7,026.60000	7.02660	7,023,520		0.00	0	0
R197	On	02/02/2017	Bond Future	302.58	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/02/2017	Bond Future	302.58	Put			7,036.60000	7.03660	7,033,520		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			7,384.23000	7.38423	7,383,890		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			7,364.23000	7.36423	7,363,890		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			7,374.23000	7.37423	7,373,890		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			7,839.08000	7.83908	7,838,590		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			7,849.08000	7.84908	7,848,590		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			7,859.08000	7.85908	7,858,590		0.00	0	0
R197	On	02/11/2017	Bond Future	305.15	Call			1,180.13000	1.18013	1,172,860		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			1,170.13000	1.17013	1,162,860		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			1,160.13000	1.16013	1,152,860		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	Put			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	1,226
R202	On	02/02/2017	Bond Future			246.10339	246.10339	246.10113	246.10113			0.00	0	24,906
R202	On	04/05/2017	Bond Future			250.82447	250.82447	250.82447	250.82447			0.00	0	35,522
R202	On	03/08/2017	Bond Future			252.08487	252.08487	252.08487	252.08487			0.00	0	0

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			257.21627	257.21627	257.22270	257.22270			0.00	0	0
Total R202 Future												0.00	0	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			5,618.87000	5.61887	5,616,610		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			5,628.87000	5.62887	5,626,610		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			5,638.87000	5.63887	5,636,610		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			5,895.53000	5.89553	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			5,905.53000	5.90553	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			5,885.53000	5.88553	5,885,530		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			6,265.13000	6.26513	6,265,130		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			6,275.13000	6.27513	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			6,285.13000	6.28513	6,285,130		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			3,332.70000	3.33270	3,326,270		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			3,322.70000	3.32270	3,316,270		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			3,312.70000	3.31270	3,306,270		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	60,428
R2023	On	02/02/2017	Bond Future			8.45845	100.11207	8.38873	100.43135		5.89	0.00	0	7,102
R2023	On	04/05/2017	Bond Future			8.49487	98.09444	8.42119	98.42077		5.91	0.00	0	15,318
R2023	On	03/08/2017	Bond Future			8.51996	100.02622	8.44218	100.35892		5.65	0.00	0	0
R2023	On	02/11/2017	Bond Future			8.53888	98.12337	8.45597	98.46539		5.55	0.00	0	0
Total R2023 Future												0.00	0	22,420
R2023	On	02/02/2017	Bond Future	8.86	Call			2,134.67000	2.13467	1,816,500	6.14	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Put			1.58000	0.00158	2,690	6.14	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Call			2,045.93000	2.04593	1,728,200	6.14	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Put			2.17000	0.00217	3,720	6.14	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Call			2,090.29000	2.09029	1,772,330	6.14	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Put			1.85000	0.00185	3,170	6.14	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.60	Put			870.56000	0.87056	999,160	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			1,687.22000	1.68722	1,487,710	6.05	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Put			853.68000	0.85368	980,500	6.05	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Call			1,633.33000	1.63333	1,437,410	6.04	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Put			887.67000	0.88767	1,018,080	6.04	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.60	Call			1,660.17000	1.66017	1,462,440	6.05	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Call			1,967.96000	1.96796	1,781,030	5.77	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Put			1,379.41000	1.37941	1,525,180	5.77	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Call			1,992.21000	1.99221	1,803,940	5.77	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Put			1,361.12000	1.36112	1,505,550	5.77	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Call			2,016.90000	2.01690	1,827,290	5.78	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Put			1,343.30000	1.34330	1,486,390	5.78	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Put			1,686.48000	1.68648	1,842,260	5.57	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Call			2,179.67000	2.17967	1,992,270	5.58	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Put			1,668.57000	1.66857	1,823,190	5.58	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Call			2,133.78000	2.13378	1,948,700	5.57	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Put			1,704.87000	1.70487	1,861,810	5.57	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Call			2,156.49000	2.15649	1,970,250	5.57	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	22,420
R203	On	02/02/2017	Bond Future			7.79922	103.55104	7.75933	103.57409		0.41	0.00	0	6,860
R203	On	04/05/2017	Bond Future			7.72291	101.35845	7.65278	101.38291		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			13.78000	0.01378	6,050	0.41	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Put			36.51000	0.03651	51,830	0.41	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Call			10.10000	0.01010	4,030	0.41	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Put			44.40000	0.04440	61,380	0.41	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Call			11.81000	0.01181	4,940	0.41	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Put			40.33000	0.04033	56,510	0.41	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Call			1.88000	0.00188	1,160	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Put			261.69000	0.26169	285,430	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Call			2.00000	0.00200	1,240	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Put			258.30000	0.25830	282,000	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Call			2.13000	0.00213	1,330	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Put			254.92000	0.25492	278,580	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			9.24367	90.86038	9.18412	91.27751			0.00	0	17,938
R2030	On	04/05/2017	Bond Future			9.29441	92.59782	9.23273	93.02372			0.00	0	20,155
R2030	On	03/08/2017	Bond Future			9.34023	90.41434	9.27642	90.84858			0.00	0	0
R2030	On	02/11/2017	Bond Future			9.37427	92.25022	9.30796	92.69572			0.00	0	0

Contract 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									0.00	0	38,093
R2030 On 02/02/2017 Bond Future	9.29	Call			739.83000	0.73983	322,700		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			809.27000	0.80927	392,140		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			878.64000	0.87864	461,510		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			670.39000	0.67039	244,490		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			738.92000	0.73892	313,020		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			601.79000	0.60179	175,890		0.00	0	0
R2030 On 04/05/2017 Bond Future	9.32	Put			0.00000	0.00000	0,000		0.00	0	0
R2030 On 03/08/2017 Bond Future	9.34	Call			432.68000	0.43268	0,000		0.00	0	0
R2030 On 03/08/2017 Bond Future	9.34	Put			0.00000	0.00000	1,560		0.00	0	0
R2030 On 03/08/2017 Bond Future	9.35	Call			500.47000	0.50047	66,230		0.00	0	0
R2030 On 03/08/2017 Bond Future	9.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2030 On 03/08/2017 Bond Future	9.33	Call			364.81000	0.36481	0,000		0.00	0	0
R2030 On 03/08/2017 Bond Future	9.33	Put			0.00000	0.00000	69,430		0.00	0	0
R2030 On 02/11/2017 Bond Future	9.34	Put			0.00000	0.00000	229,860		0.00	0	0
R2030 On 02/11/2017 Bond Future	9.35	Call			282.80000	0.28280	0,000		0.00	0	0
R2030 On 02/11/2017 Bond Future	9.35	Put			0.00000	0.00000	162,700		0.00	0	0
R2030 On 02/11/2017 Bond Future	9.36	Call			349.88000	0.34988	0,000		0.00	0	0
R2030 On 02/11/2017 Bond Future	9.36	Put			0.00000	0.00000	95,620		0.00	0	0
R2030 On 02/11/2017 Bond Future	9.34	Call			215.64000	0.21564	0,000		0.00	0	0
Total R2030 Option									0.00	0	0
Total For R2030									0.00	0	38,093
R2032 On 02/02/2017 Bond Future			9.37369	93.93365	9.31917	94.34274		11.55	0.00	0	14,756
R2032 On 04/05/2017 Bond Future			9.42339	91.57102	9.36700	91.98879		11.84	0.00	0	17,753
R2032 On 03/08/2017 Bond Future			9.46676	93.37446	9.40856	93.80052		11.78	0.00	0	0
R2032 On 02/11/2017 Bond Future			9.50501	91.11030	9.44461	91.54736		12.04	0.00	0	0
Total R2032 Future									0.00	0	32,509
R2032 On 02/02/2017 Bond Future	9.51	Call			1,564.81000	1.56481	1,206,440	11.76	0.00	0	0
R2032 On 02/02/2017 Bond Future	9.51	Put			144.44000	0.14444	195,160	11.76	0.00	0	0
R2032 On 02/02/2017 Bond Future	9.52	Call			1,625.99000	1.62599	1,263,310	11.77	0.00	0	0
R2032 On 02/02/2017 Bond Future	9.52	Put			132.07000	0.13207	178,480	11.77	0.00	0	0
R2032 On 02/02/2017 Bond Future	9.53	Call			1,687.96000	1.68796	1,321,240	11.77	0.00	0	0
R2032 On 02/02/2017 Bond Future	9.53	Put			120.58000	0.12058	162,950	11.77	0.00	0	0
R2032 On 04/05/2017 Bond Future	9.44	Call			2,553.65000	2.55365	2,318,320	11.99	0.00	0	0
R2032 On 04/05/2017 Bond Future	9.44	Put			2,013.35000	2.01335	2,195,790	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			2,594.04000	2.59404	2,356,570	12.00	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Put			1,980.09000	1.98009	2,160,390	12.00	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Call			2,634.76000	2.63476	2,395,150	12.01	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Put			1,947.24000	1.94724	2,125,400	12.01	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Call			3,286.46000	3.28646	3,058,850	11.92	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Put			3,129.17000	3.12917	3,327,620	11.92	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Call			3,324.67000	3.32467	3,095,510	11.93	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Put			3,094.15000	3.09415	3,291,050	11.93	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Call			3,363.10000	3.36310	3,132,390	11.94	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Put			3,059.44000	3.05944	3,254,790	11.94	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Call			4,032.46000	4.03246	3,796,980	12.22	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Put			3,776.01000	3.77601	3,977,590	12.22	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Call			4,070.46000	4.07046	3,833,690	12.23	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Put			3,741.74000	3.74174	3,942,030	12.23	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Call			4,108.64000	4.10864	3,870,570	12.24	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Put			3,707.72000	3.70772	3,906,710	12.24	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	32,509
R2035	On	02/02/2017	Bond Future			9.49386	98.61453	9.43435	99.10526			0.00	0	5,053
R2035	On	04/05/2017	Bond Future			9.54264	95.99745	9.48120	96.49848			0.00	0	7,556
R2035	On	03/08/2017	Bond Future			9.58584	97.88800	9.52252	98.39883			0.00	0	0
R2035	On	02/11/2017	Bond Future			9.62630	95.37080	9.56072	95.89451			0.00	0	0
Total R2035 Future												0.00	0	12,609
R2035	On	02/02/2017	Bond Future	9.50	Call			541.14000	0.54114	50,410		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			623.15000	0.62315	132,420		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			705.06000	0.70506	214,330		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.52	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.53	Put			0.00000	0.00000	102,740		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.54	Call			479.59000	0.47959	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.54	Put			0.00000	0.00000	21,440		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.55	Call			560.78000	0.56078	59,750		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			398.29000	0.39829	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.50	Put			182.69000	0.18269	693,520		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Put			101.50000	0.10150	612,330		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.52	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	9.52	Put			20.42000	0.02042	531,250		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Call			234.37000	0.23437	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Put			0.00000	0.00000	289,340		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Call			314.21000	0.31421	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Put			0.00000	0.00000	209,500		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Call			393.95000	0.39395	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Put			0.00000	0.00000	129,760		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			9.55868	90.79956	9.49915	91.28919		13.56	0.00	0	29,506
R2037	On	04/05/2017	Bond Future			9.61035	92.53584	9.54894	93.03559		13.34	0.00	0	46,489
R2037	On	03/08/2017	Bond Future			9.65793	90.10071	9.59464	90.61033		13.92	0.00	0	0
R2037	On	02/11/2017	Bond Future			9.69515	91.93033	9.62973	92.45260		13.66	0.00	0	0
Total R2037 Future												0.00	0	75,995
R2037	On	02/02/2017	Bond Future	9.66	Put			220.20000	0.22020	304,880	13.70	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Call			1,597.14000	1.59714	1,185,940	13.71	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Put			202.91000	0.20291	281,340	13.71	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Call			1,661.48000	1.66148	1,244,340	13.72	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Put			186.69000	0.18669	259,180	13.72	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Call			1,533.75000	1.53375	1,128,800	13.70	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Call			2,789.44000	2.78944	2,514,380	13.43	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Put			2,373.62000	2.37362	2,598,310	13.43	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Call			2,703.63000	2.70363	2,433,600	13.41	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Put			2,450.33000	2.45033	2,680,050	13.41	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Call			2,746.36000	2.74636	2,473,820	13.42	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Put			2,411.74000	2.41174	2,638,950	13.42	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Put			3,740.15000	3.74015	3,985,280	13.98	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Call			3,580.97000	3.58097	3,314,660	13.99	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Put			3,699.49000	3.69949	3,942,800	13.99	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Call			3,500.06000	3.50006	3,237,400	13.97	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Put			3,780.89000	3.78089	4,027,850	13.97	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Call			3,540.53000	3.54053	3,276,040	13.98	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Call			4,530.45000	4.53045	4,250,670	13.79	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Put			4,368.13000	4.36813	4,610,620	13.79	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Call			4,571.96000	4.57196	4,290,680	13.80	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Put			4,329.72000	4.32972	4,570,710	13.80	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Call			4,613.64000	4.61364	4,330,860	13.81	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Put			4,291.60000	4.29160	4,531,090	13.81	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	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			7.85824	101.28194	7.79810	101.38492		1.39	0.00	0	11,758
R204	On	04/05/2017	Bond Future			7.88092	103.21860	7.81014	103.32452		1.27	0.00	0	25,617
R204	On	03/08/2017	Bond Future			7.86223	101.20985	7.77781	101.31778		1.29	0.00	0	0
R204	On	02/11/2017	Bond Future			7.77176	103.26471	7.66517	103.37747		1.08	0.00	0	0
Total R204 Future												0.00	0	37,375
R204	On	02/02/2017	Bond Future	8.28	Call			821.27000	0.82127	718,290	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			838.22000	0.83822	735,240	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			855.16000	0.85516	752,180	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			348.62000	0.34862	289,150	1.29	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Put			214.18000	0.21418	260,630	1.29	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Call			357.70000	0.35770	297,340	1.30	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Put			208.31000	0.20831	253,870	1.30	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Call			366.70000	0.36670	305,440	1.30	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Put			202.37000	0.20237	247,030	1.30	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Call			357.74000	0.35774	306,690	1.29	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Put			393.33000	0.39333	450,210	1.29	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Call			364.25000	0.36425	312,610	1.29	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Put			387.04000	0.38704	443,330	1.29	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Call			370.83000	0.37083	318,590	1.29	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Put			380.83000	0.38083	436,520	1.29	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Call			430.47000	0.43047	372,140	1.08	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Put			351.29000	0.35129	405,720	1.08	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Call			436.47000	0.43647	377,640	1.08	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Put			346.71000	0.34671	400,640	1.08	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Call			442.50000	0.44250	383,190	1.08	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Put			342.17000	0.34217	395,620	1.08	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	37,375
R2040	On	02/02/2017	Bond Future			9.56858	94.92159	9.51405	95.40537		14.24	0.00	0	4,956
R2040	On	04/05/2017	Bond Future			9.61889	96.73663	9.56265	97.23055		14.01	0.00	0	8,436
R2040	On	03/08/2017	Bond Future			9.66517	94.13380	9.60725	94.63741		14.61	0.00	0	0
R2040	On	02/11/2017	Bond Future			9.70134	96.04534	9.64149	96.56163		14.34	0.00	0	0
Total R2040 Future												0.00	0	13,392
R2040	On	02/02/2017	Bond Future	9.60	Put			432.43000	0.43243	565,110	14.33	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.58	Call			1,080.32000	1.08032	746,160	14.31	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.58	Put			495.73000	0.49573	645,350	14.31	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.59	Call			1,136.01000	1.13601	793,260	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			463.29000	0.46329	604,320	14.32	0.00	0	0
R2040	On	02/02/2017	Bond Future	9.60	Call			1,193.15000	1.19315	842,050	14.33	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.62	Call			3,088.97000	3.08897	2,813,260	14.12	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.62	Put			2,585.34000	2.58534	2,803,550	14.12	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.63	Call			3,136.06000	3.13606	2,857,930	14.13	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.63	Put			2,545.06000	2.54506	2,760,850	14.13	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.64	Call			3,183.31000	3.18331	2,902,760	14.14	0.00	0	0
R2040	On	04/05/2017	Bond Future	9.64	Put			2,505.07000	2.50507	2,718,440	14.14	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.61	Put			3,982.33000	3.98233	4,217,540	14.71	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Call			4,050.78000	4.05078	3,780,620	14.72	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Put			3,939.55000	3.93955	4,173,000	14.72	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Call			4,095.74000	4.09574	3,823,820	14.73	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Put			3,897.41000	3.89741	4,129,100	14.73	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.61	Call			4,006.34000	4.00634	3,737,940	14.71	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Call			5,005.71000	5.00571	4,726,010	14.50	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Put			4,759.20000	4.75920	4,995,790	14.50	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Call			4,916.72000	4.91672	4,639,950	14.48	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Put			4,843.02000	4.84302	5,082,540	14.48	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Call			4,961.13000	4.96113	4,682,890	14.49	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Put			4,800.96000	4.80096	5,039,010	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			9.57344	92.25407	9.51889	92.74502		14.94	0.00	0	18,230
R2044	On	04/05/2017	Bond Future			9.62174	94.01807	9.56552	94.51933		14.72	0.00	0	18,846
R2044	On	03/08/2017	Bond Future			9.66609	91.48694	9.60824	91.99803		15.36	0.00	0	0
R2044	On	02/11/2017	Bond Future			9.70069	93.34472	9.64098	93.86855		15.09	0.00	0	0
Total R2044 Future												0.00	0	37,076
R2044	On	02/02/2017	Bond Future	9.76	Call			2,267.07000	2.26707	1,816,890	15.19	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.76	Put			130.21000	0.13021	170,980	15.19	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Call			2,342.74000	2.34274	1,888,890	15.20	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.77	Put			119.08000	0.11908	156,180	15.20	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Call			2,419.07000	2.41907	1,961,820	15.21	0.00	0	0
R2044	On	02/02/2017	Bond Future	9.78	Put			108.75000	0.10875	142,450	15.21	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.66	Call			3,331.80000	3.33180	3,042,540	14.87	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.66	Put			2,492.05000	2.49205	2,704,050	14.87	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.67	Call			3,380.52000	3.38052	3,088,850	14.88	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.67	Put			2,452.66000	2.45266	2,662,250	14.88	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.68	Call			3,429.77000	3.42977	3,135,700	14.89	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.68	Put			2,413.93000	2.41393	2,621,120	14.89	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Put			3,946.17000	3.94617	4,179,070	15.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	03/08/2017	Bond Future	9.62	Call			4,136.25000	4.13625	3,861,600	15.48	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Put			4,031.96000	4.03196	4,268,400	15.48	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Call			4,181.69000	4.18169	3,905,270	15.49	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Put			3,988.88000	3.98888	4,223,550	15.49	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Call			4,227.36000	4.22736	3,949,170	15.50	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Call			5,121.00000	5.12100	4,836,370	15.25	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Put			4,865.77000	4.86577	5,104,970	15.25	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Call			5,166.60000	5.16660	4,880,500	15.26	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Put			4,823.70000	4.82370	5,061,430	15.26	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Call			5,075.91000	5.07591	4,792,750	15.24	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Put			4,908.49000	4.90849	5,149,160	15.24	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	37,076
R2048	On	02/02/2017	Bond Future			9.57349	95.72632	9.51393	96.27505		14.84	19,145,264.00	200	37,243
R2048	On	04/05/2017	Bond Future			9.61772	93.11747	9.55640	93.67758		15.32	0.00	0	60,385
R2048	On	03/08/2017	Bond Future			9.65693	94.95123	9.59391	95.52229		15.29	18,990,246.00	200	200
R2048	On	02/11/2017	Bond Future			9.69355	92.43788	9.62851	93.02302		15.72	0.00	0	0
Total R2048 Future												38,135,510.00	400	97,828
R2048	On	02/02/2017	Bond Future	9.78	Call			2,516.65000	2.51665	2,008,130	15.11	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Put			109.26000	0.10926	149,470	15.11	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Call			2,361.02000	2.36102	1,860,580	15.09	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Put			130.71000	0.13071	179,000	15.09	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Call			2,438.50000	2.43850	1,933,880	15.10	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Put			119.57000	0.11957	163,680	15.10	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Call			3,426.93000	3.42693	3,105,680	15.47	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Put			2,574.38000	2.57438	2,813,240	15.47	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.66	Call			3,476.85000	3.47685	3,152,910	15.48	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.66	Put			2,534.04000	2.53404	2,770,210	15.48	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Call			3,527.11000	3.52711	3,200,510	15.49	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Put			2,494.20000	2.49420	2,727,710	15.49	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Call			4,060.29000	4.06029	3,763,940	15.35	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Put			4,370.19000	4.37019	4,644,900	15.35	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Call			4,105.62000	4.10562	3,807,280	15.36	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Put			4,323.94000	4.32394	4,596,660	15.36	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Call			4,151.46000	4.15146	3,851,130	15.37	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Put			4,278.36000	4.27836	4,549,090	15.37	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Call			5,200.18000	5.20018	4,885,670	15.86	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Put			5,096.33000	5.09633	5,366,960	15.86	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Call			5,246.44000	5.24644	4,930,290	15.87	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Put			5,052.37000	5.05237	5,321,360	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			5,292.88000	5.29288	4,975,090	15.88	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Put			5,008.75000	5.00875	5,276,100	15.88	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												38,135,510.00	400	97,828
R207	On	02/02/2017	Bond Future			7.99322	98.54124	7.93331	98.69370		2.48	0.00	0	30,319
R207	On	04/05/2017	Bond Future			8.02579	100.42548	7.95927	100.58180		2.25	8,837,442.24	88	75,763
R207	On	03/08/2017	Bond Future			8.03514	98.75931	7.96109	98.91866		2.31	0.00	0	0
R207	On	02/11/2017	Bond Future			8.00320	100.76447	7.91878	100.92962		2.11	0.00	0	0
Total R207 Future												8,837,442.24	88	106,082
R207	On	02/02/2017	Bond Future	8.91	Call			2,449.37000	2.44937	2,296,910	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			3,210.96000	3.21096	3,058,500	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			3,235.40000	3.23540	3,082,940	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			3,259.83000	3.25983	3,107,370	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			840.50000	0.84050	732,690	2.29	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Put			229.54000	0.22954	278,050	2.29	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Call			807.83000	0.80783	702,200	2.28	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Put			243.57000	0.24357	294,260	2.28	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Call			824.18000	0.82418	717,460	2.28	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Put			236.56000	0.23656	286,160	2.28	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Call			1,229.83000	1.22983	1,117,720	2.38	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Put			311.35000	0.31135	358,590	2.38	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Call			1,245.34000	1.24534	1,132,550	2.38	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Put			305.58000	0.30558	352,140	2.38	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Call			1,260.93000	1.26093	1,147,480	2.39	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Put			299.89000	0.29989	345,790	2.39	0.00	0	0
R207	On	03/08/2017	Bond Future	8.19	Call			939.57000	0.93957	842,100	2.35	0.00	0	51
R207	On	03/08/2017	Bond Future	8.19	Put			448.03000	0.44803	509,910	2.35	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Call			870.55000	0.87055	780,610	2.12	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Put			633.52000	0.63352	708,730	2.12	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Call			881.96000	0.88196	791,340	2.12	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Put			625.41000	0.62541	699,940	2.12	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Call			859.22000	0.85922	769,950	2.12	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Put			641.72000	0.64172	717,600	2.12	0.00	0	0
Total R207 Option												0.00	0	113
Total For R207												8,837,442.24	88	106,195
R208	On	02/02/2017	Bond Future			8.14290	97.58079	8.08808	97.76504		3.86	90,847,715.49	931	15,559

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			8.17268	96.04404	8.11352	96.23273		3.61	4,225,937.76	44	18,093
R208	On	03/08/2017	Bond Future			8.18610	97.93555	8.12236	98.12791		3.64	0.00	0	0
R208	On	02/11/2017	Bond Future			8.18249	96.52022	8.11258	96.71898		3.49	0.00	0	0
Total R208 Future												95,073,653.25	975	33,652
R208	On	02/02/2017	Bond Future	8.64	Call			1,835.51000	1.83551	1,651,270	4.04	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Put			0.05000	0.00005	0,060	4.04	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Call			1,868.36000	1.86836	1,684,120	4.04	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Put			0.04000	0.00004	0,050	4.04	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Call			1,802.65000	1.80265	1,618,420	4.04	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Put			0.06000	0.00006	0,080	4.04	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Put			378.33000	0.37833	437,450	3.71	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Call			1,212.83000	1.21283	1,085,560	3.71	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Put			398.06000	0.39806	459,480	3.71	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Call			1,234.38000	1.23438	1,105,950	3.71	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Put			388.01000	0.38801	448,270	3.71	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Call			1,256.28000	1.25628	1,126,710	3.71	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Call			1,368.19000	1.36819	1,253,730	3.72	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Put			773.28000	0.77328	851,180	3.72	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Call			1,332.01000	1.33201	1,219,260	3.71	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Put			797.09000	0.79709	876,700	3.71	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Call			1,349.90000	1.34990	1,236,290	3.71	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Put			784.98000	0.78498	863,730	3.71	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Call			1,288.69000	1.28869	1,183,510	3.53	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Put			1,097.00000	1.09700	1,190,580	3.53	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Call			1,304.17000	1.30417	1,198,240	3.53	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Put			1,084.08000	1.08408	1,176,910	3.53	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Call			1,319.74000	1.31974	1,213,060	3.53	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Put			1,071.27000	1.07127	1,163,350	3.53	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												95,073,653.25	975	33,652
R209	On	02/02/2017	Bond Future			9.46333	74.04552	9.40375	74.45534		13.42	0.00	0	13,889
R209	On	04/05/2017	Bond Future			9.50830	72.31080	9.44694	72.72912		13.80	0.00	0	52,670
R209	On	03/08/2017	Bond Future			9.54761	73.73492	9.48454	74.16148		13.83	0.00	0	0
R209	On	02/11/2017	Bond Future			9.58235	72.08048	9.51724	72.51757		14.22	0.00	0	0
Total R209 Future												0.00	0	66,559
R209	On	02/02/2017	Bond Future	9.53	Call			1,094.51000	1.09451	775,150	13.68	0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Put			230.26000	0.23026	320,720	13.68	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Call			1,144.69000	1.14469	819,100	13.69	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Put			212.66000	0.21266	296,890	13.69	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Call			1,195.85000	1.19585	864,280	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			196.13000	0.19613	274,380	13.70	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Call			2,183.48000	2.18348	1,959,190	14.01	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Put			2,025.84000	2.02584	2,219,870	14.01	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Call			2,219.08000	2.21908	1,992,620	14.02	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Put			1,993.24000	1.99324	2,185,100	14.02	0.00	0	0
R209	On	04/05/2017	Bond Future	9.63	Call			2,786.32000	2.78632	2,528,290	14.16	0.00	0	0
R209	On	04/05/2017	Bond Future	9.46	Put			2,059.00000	2.05900	2,255,190	14.00	0.00	0	0
R209	On	04/05/2017	Bond Future	9.63	Put			1,549.07000	1.54907	1,709,360	14.16	0.00	0	1,130
R209	On	04/05/2017	Bond Future	8.93	Call			750.81000	0.75081	642,380	13.60	0.00	0	1,130
R209	On	04/05/2017	Bond Future	8.93	Put			4,425.25000	4.42525	4,735,140	13.60	0.00	0	0
R209	On	04/05/2017	Bond Future	9.33	Call			1,718.37000	1.71837	1,525,000	13.88	0.00	0	0
R209	On	04/05/2017	Bond Future	9.33	Put			2,525.86000	2.52586	2,750,810	13.88	0.00	0	1,130
R209	On	04/05/2017	Bond Future	9.46	Call			2,148.34000	2.14834	1,926,210	14.00	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Call			2,805.14000	2.80514	2,588,750	14.00	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Put			3,177.09000	3.17709	3,387,260	14.00	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Call			2,838.88000	2.83888	2,620,920	14.01	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Put			3,142.41000	3.14241	3,351,010	14.01	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Call			2,872.60000	2.87260	2,653,070	14.02	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Put			3,107.82000	3.10782	3,314,850	14.02	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Call			3,675.20000	3.67520	3,442,880	14.48	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Put			3,656.59000	3.65659	3,861,360	14.48	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Call			3,709.86000	3.70986	3,476,250	14.49	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Put			3,623.89000	3.62389	3,827,370	14.49	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Call			3,744.66000	3.74466	3,509,770	14.50	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Put			3,591.42000	3.59142	3,793,620	14.50	0.00	0	0
Total R209 Option												0.00	0	3,390
Total For R209												0.00	0	69,949
R210	On	02/02/2017	Bond Future			187.07536	187.07536	187.07374	187.07374			0.00	0	585
R210	On	04/05/2017	Bond Future			188.34492	188.34492	188.34492	188.34492			0.00	0	1,428
R210	On	03/08/2017	Bond Future			192.06508	192.06508	192.06508	192.06508			0.00	0	0
R210	On	02/11/2017	Bond Future			193.54251	193.54251	193.54725	193.54725			0.00	0	0
Total R210 Future												0.00	0	2,013
R210	On	02/02/2017	Bond Future	190.85	Put			3,776.26000	3.77626	3,774,640		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			3,786.26000	3.78626	3,784,640		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			3,766.26000	3.76626	3,764,640		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			3,975.08000	3.97508	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			3,985.08000	3.98508	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			3,965.08000	3.96508	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			4,214.92000	4.21492	4,214,920		0.00	0	0
R210	On	03/08/2017	Bond Future	196.29	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/08/2017	Bond Future	196.29	Put			4,224.92000	4.22492	4,224,920		0.00	0	0
R210	On	03/08/2017	Bond Future	196.30	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/08/2017	Bond Future	196.30	Put			4,234.92000	4.23492	4,234,920		0.00	0	0
R210	On	02/11/2017	Bond Future	192.09	Call			1,457.25000	1.45725	1,452,510		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			1,477.25000	1.47725	1,472,510		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			1,467.25000	1.46725	1,462,510		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			146.22227	146.22227	146.22071	146.22071			0.00	0	3,380
R212	On	04/05/2017	Bond Future			149.02736	149.02736	149.02716	149.02716			0.00	0	1,000
R212	On	03/08/2017	Bond Future			149.92099	149.92099	149.92074	149.92074			0.00	0	0
R212	On	02/11/2017	Bond Future			152.97287	152.97287	152.97643	152.97643			0.00	0	0
Total R212 Future												0.00	0	4,380
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			3,059.29000	3.05929	3,057,730		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			3,069.29000	3.06929	3,067,730		0.00	0	0
R212	On	02/02/2017	Bond Future	149.27	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/02/2017	Bond Future	149.27	Put			3,049.29000	3.04929	3,047,730		0.00	0	0
R212	On	04/05/2017	Bond Future	152.23	Put			3,202.84000	3.20284	3,202,640		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			3,212.84000	3.21284	3,212,640		0.00	0	0
R212	On	04/05/2017	Bond Future	152.25	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/05/2017	Bond Future	152.25	Put			3,222.84000	3.22284	3,222,640		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	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			3,419.26000	3.41926	3,419,010		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			3,429.26000	3.42926	3,429,010		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			3,439.26000	3.43926	3,439,010		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			556.43000	0.55643	552,870		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			576.43000	0.57643	572,870		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			566.43000	0.56643	562,870		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			9.26359	85.49195	9.21406	85.82938		11.24	0.00	0	10,051
R213	On	04/05/2017	Bond Future			9.30807	83.57527	9.25687	83.91997		11.54	0.00	0	42,480
R213	On	03/08/2017	Bond Future			9.34653	85.22109	9.29371	85.57259		11.53	0.00	0	0
R213	On	02/11/2017	Bond Future			9.38204	83.39842	9.32722	83.75915		11.80	0.00	0	0
Total R213 Future												0.00	0	52,531
R213	On	02/02/2017	Bond Future	9.40	Call			1,388.85000	1.38885	1,091,000	11.57	0.00	0	0
R213	On	02/02/2017	Bond Future	9.40	Put			131.97000	0.13197	171,550	11.57	0.00	0	0
R213	On	02/02/2017	Bond Future	9.41	Call			1,444.28000	1.44428	1,142,910	11.58	0.00	0	0
R213	On	02/02/2017	Bond Future	9.41	Put			120.56000	0.12056	156,620	11.58	0.00	0	0
R213	On	02/02/2017	Bond Future	9.42	Call			1,500.44000	1.50044	1,195,790	11.59	0.00	0	0
R213	On	02/02/2017	Bond Future	9.42	Put			109.96000	0.10996	142,740	11.59	0.00	0	0
R213	On	04/05/2017	Bond Future	9.36	Call			2,408.54000	2.40854	2,207,670	11.83	0.00	0	0
R213	On	04/05/2017	Bond Future	9.36	Put			1,716.27000	1.71627	1,860,100	11.83	0.00	0	0
R213	On	04/05/2017	Bond Future	9.37	Call			2,446.38000	2.44638	2,243,730	11.84	0.00	0	0
R213	On	04/05/2017	Bond Future	9.37	Put			1,687.41000	1.68741	1,829,460	11.84	0.00	0	0
R213	On	04/05/2017	Bond Future	9.35	Call			2,371.18000	2.37118	2,172,080	11.82	0.00	0	0
R213	On	04/05/2017	Bond Future	9.35	Put			1,745.68000	1.74568	1,891,280	11.82	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Put			2,723.35000	2.72335	2,884,450	11.59	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Call			2,999.91000	2.99991	2,808,200	11.60	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Put			2,691.76000	2.69176	2,851,550	11.60	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Call			3,035.21000	3.03521	2,842,200	11.61	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Put			2,660.69000	2.66069	2,819,180	11.61	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Call			2,965.07000	2.96507	2,774,670	11.59	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Call			3,513.56000	3.51356	3,321,120	11.87	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Put			3,429.27000	3.42927	3,597,560	11.87	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Call			3,547.82000	3.54782	3,354,280	11.88	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Put			3,397.66000	3.39766	3,564,850	11.88	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Call			3,582.24000	3.58224	3,387,610	11.89	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Put			3,366.28000	3.36628	3,532,380	11.89	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	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			9.51837	74.53982	9.45880	74.97003		14.21	0.00	0	7,925
R214	On	04/05/2017	Bond Future			9.56100	72.66737	9.49972	73.10649		14.65	0.00	0	34,273
R214	On	03/08/2017	Bond Future			9.59857	74.09840	9.53563	74.54618		14.65	0.00	0	0
R214	On	02/11/2017	Bond Future			9.63356	72.30366	9.56866	72.76238		15.05	0.00	0	0
Total R214 Future												0.00	0	42,198
R214	On	02/02/2017	Bond Future	9.66	Call			1,572.34000	1.57234	1,195,890	14.61	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Put			135.96000	0.13596	189,720	14.61	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Call			1,631.09000	1.63109	1,250,250	14.62	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Put			124.55000	0.12455	173,920	14.62	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Call			1,690.54000	1.69054	1,305,570	14.63	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Put			113.94000	0.11394	159,180	14.63	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Call			2,476.14000	2.47614	2,231,740	14.96	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Put			2,044.15000	2.04415	2,238,870	14.96	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Call			2,514.52000	2.51452	2,267,910	14.97	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Put			2,011.27000	2.01127	2,203,780	14.97	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Call			2,553.19000	2.55319	2,304,380	14.98	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Put			1,978.80000	1.97880	2,169,110	14.98	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Call			3,048.52000	3.04852	2,816,200	14.66	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Put			3,232.17000	3.23217	3,447,630	14.66	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Call			3,084.27000	3.08427	2,850,310	14.67	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Put			3,196.17000	3.19617	3,409,990	14.67	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Call			3,120.44000	3.12044	2,884,840	14.68	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Put			3,160.71000	3.16071	3,372,890	14.68	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Call			3,882.16000	3.88216	3,636,680	15.13	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Put			3,801.66000	3.80166	4,014,900	15.13	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Call			3,918.59000	3.91859	3,671,750	15.14	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Put			3,767.23000	3.76723	3,979,110	15.14	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Call			3,955.17000	3.95517	3,706,980	15.15	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Put			3,733.06000	3.73306	3,943,590	15.15	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	42,198
Total for Bond												145,077,878.61	1,490	1,111,823
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			538.65200	538.65200	540.99900	540.99900				0.00	0	146
GOVI On 04/05/2017 GOVI			548.95200	548.95200	551.34900	551.34900				0.00	0	355
GOVI On 03/08/2017 GOVI			559.76200	559.76200	562.20500	562.20500				0.00	0	0
GOVI On 02/11/2017 GOVI			571.12300	571.12300	573.63000	573.63000				0.00	0	0
Total GOVI Future										0.00	0	501
GOVI On 02/02/2017 GOVI	533.32	Call			76,790.00000	7.67900	53,320,000			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			76,690.00000	7.66900	53,220,000			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			76,590.00000	7.65900	53,120,000		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			2,891,690.00000	289.16900	2,867,720,000		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			2,891,590.00000	289.15900	2,867,620,000		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			2,891,490.00000	289.14900	2,867,520,000		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	13,280,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.10	Call			11,050.00000	1.10500	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.10	Put			0.00000	0.00000	13,380,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.11	Call			10,950.00000	1.09500	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.11	Put			0.00000	0.00000	13,480,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.09	Call			11,150.00000	1.11500	0,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.45	Put			0.00000	0.00000	13,270,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.46	Call			11,700.00000	1.17000	0,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.46	Put			0.00000	0.00000	13,370,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.44	Call			11,900.00000	1.19000	0,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.44	Put			0.00000	0.00000	13,170,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.45	Call			11,800.00000	1.18000	0,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												0.00	0	501
Total for GOVI												0.00	0	501
AL37	On	02/02/2017	Index Future			514.74100	514.74100	516.09900	516.09900			0.00	0	7
AL37	On	04/05/2017	Index Future			524.58400	524.58400	525.97300	525.97300			0.00	0	7
AL37	On	03/08/2017	Index Future			534.91400	534.91400	536.33000	536.33000			0.00	0	0
AL37	On	02/11/2017	Index Future			545.77100	545.77100	547.22900	547.22900			0.00	0	0
Total AL37 Future												0.00	0	14
Total For AL37												0.00	0	14
AL7T	On	02/02/2017	Index Future			595.10100	595.10100	597.67800	597.67800			0.00	0	2
AL7T	On	04/05/2017	Index Future			606.48000	606.48000	609.11200	609.11200			0.00	0	0
AL7T	On	03/08/2017	Index Future			618.42300	618.42300	621.10600	621.10600			0.00	0	0
AL7T	On	02/11/2017	Index Future			630.97500	630.97500	633.72900	633.72900			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			540.76400	540.76400	543.10000	543.10000			0.00	0	134
ALBI	On	04/05/2017	Index Future			551.10400	551.10400	553.49000	553.49000			0.00	0	422
ALBI	On	03/08/2017	Index Future			561.95600	561.95600	564.38900	564.38900			0.00	0	0
ALBI	On	02/11/2017	Index Future			573.36200	573.36200	575.85800	575.85800			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ALBI Future										0.00	0	556
Total For ALBI										0.00	0	556
IGOV On 02/02/2017 Index Future			249.35300	249.35300	249.44400	249.44400				0.00	0	205
IGOV On 04/05/2017 Index Future			254.13600	254.13600	254.23200	254.23200				0.00	0	905
IGOV On 03/08/2017 Index Future			259.15600	259.15600	259.25300	259.25300				0.00	0	0
IGOV On 02/11/2017 Index Future			264.43100	264.43100	264.53700	264.53700				0.00	0	0
Total IGOV Future										0.00	0	1,110
Total For IGOV										0.00	0	1,110
ILBI On 02/02/2017 Index Future			675.06400	675.06400	675.20400	675.20400				0.00	0	157
Total ILBI Future										0.00	0	157
Total For ILBI										0.00	0	157
Total for Index										0.00	0	1,839
JIBAR f On 15/02/2017 Jibar Future			6.17000	93.83000	7.37000	92.63000				0.00	0	0
JIBAR f On 15/03/2017 Jibar Future			6.21000	93.79000	7.38000	92.62000				0.00	0	1,000
JIBAR f On 19/04/2017 Jibar Future			6.27000	93.73000	7.38000	92.62000				0.00	0	0
JIBAR f On 17/05/2017 Jibar Future			6.43000	93.57000	7.39000	92.61000				0.00	0	0
JIBAR f On 21/06/2017 Jibar Future			6.65000	93.35000	7.40000	92.60000				0.00	0	0
JIBAR f On 19/07/2017 Jibar Future			6.88000	93.12000	7.40000	92.60000				0.00	0	0
JIBAR f On 20/09/2017 Jibar Future			7.06000	92.94000	7.41000	92.59000				0.00	0	0
JIBAR f On 20/12/2017 Jibar Future			7.24000	92.76000	7.43000	92.57000				0.00	0	0
JIBAR f On 20/03/2018 Jibar Future			7.38000	92.62000	7.44000	92.56000				0.00	0	0
JIBAR f On 20/06/2018 Jibar Future			7.38000	92.62000	7.45000	92.55000				0.00	0	0
JIBAR f On 19/09/2018 Jibar Future			7.24000	92.76000	7.49000	92.51000				0.00	0	0
JIBAR f On 19/12/2018 Jibar Future			7.38000	92.62000	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			98.04896	98.04896	97.82518	97.82518				0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			95.14414	95.14414	94.91375	94.91375				0.00	0	0
10Y ST On 15/06/2026 Interest Rate Swap			93.94889	93.94889	93.71614	93.71614				0.00	0	0
10Y ST On 21/09/2026 Interest Rate Swap			96.09873	96.09873	95.86864	95.86864				0.00	0	0
10Y ST On 21/12/2026 Interest Rate Swap			99.82616	99.82616	99.60110	99.60110				0.00	0	0
10Y ST On 15/03/2027 Interest Rate Swap			98.44735	98.44735	98.21994	98.21994				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	100.00285	100.00285				0.00	0	0
1Y STN On 15/06/2017 Interest Rate Swap			99.61692	99.61692	99.61700	99.61700				0.00	0	0
1Y STN On 21/09/2017 Interest Rate Swap			99.65365	99.65365	99.64667	99.64667				0.00	0	0
1Y STN On 21/12/2017 Interest Rate Swap			99.91942	99.91942	99.90524	99.90524				0.00	0	0

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			99.96922	99.96922	99.94831	99.94831				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			99.94862	99.94862	99.93471	99.93471				0.00	0	0
2Y STN On 16/03/2018 Interest Rate Swap			99.25247	99.25247	99.23151	99.23151				0.00	0	0
2Y STN On 15/06/2018 Interest Rate Swap			98.91917	98.91917	98.89196	98.89196				0.00	0	0
2Y STN On 21/09/2018 Interest Rate Swap			98.98527	98.98527	98.95124	98.95124				0.00	0	0
2Y STN On 21/12/2018 Interest Rate Swap			99.50000	99.50000	99.45000	99.45000				0.00	0	0
2Y STN On 15/03/2019 Interest Rate Swap			100.02099	100.02099	99.96098	99.96098				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			97.84945	97.84945	97.70496	97.70496				0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			97.17733	97.17733	97.02766	97.02766				0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			96.47348	96.47348	96.32194	96.32194				0.00	0	0
5Y STN On 21/09/2021 Interest Rate Swap			96.74539	96.74539	96.59416	96.59416				0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			99.00524	99.00524	98.85576	98.85576				0.00	0	50
5Y STN On 15/03/2022 Interest Rate Swap			99.21882	99.21882	99.06892	99.06892				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 :										145,077,878.61	1,490	1,115,213
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	100.97118				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	90.08292	100.00000	89.86586				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			10.74500	100.60688	10.74500	100.57780				0.00	0	221,023,400
Total AA05 SPOT										0.00	0	221,023,400
Total For AA05										0.00	0	221,023,400
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	96.69940				0.00	0	0
Total AA06 SPOT										0.00	0	0
Total For AA06										0.00	0	0
AA06/JI On 15/04/2021 Spot Bond			100.00000	11.34128	100.00000	11.31320				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			10.63500	99.01276	10.63500	98.98458				0.00	0	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									0.00	0	717,124,200
Total For AA07									0.00	0	717,124,200
AB01/R On 24/11/2020 Spot Bond			10.00000	104.23900	10.00000	104.21100			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	102.17134			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	101.10872			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			9.82000	99.16340	9.82000	99.13715		9,820,000,000,000.00		1,000,000,000	4,279,510,200
Total AB013 SPOT								9,820,000,000,000.00	1,000,000,000	4,279,510,200	
Total For AB013								9,820,000,000,000.00	1,000,000,000	4,279,510,200	
AB014L On 19/11/2024 Spot Bond			100.00000	11.34585	100.00000	11.31837			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	102.15561	10.84000	102.12583			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	9.57824	100.00000	9.55504			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	104.65986	11.37000	104.62789			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	11.38609	100.00000	11.35789			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	90.18794	11.81000	90.15878			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	11.49505	100.00000	11.46658			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	13.66347	100.00000	13.63038			0.00	0	0

Contract 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	16.68875	100.00000	16.66225				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	13.56610	100.00000	13.53323				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	19.08962	100.00000	19.04760				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	99.98873				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			9.35000	102.74491	9.35000	102.71920				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	105.01800	10.00000	104.99100				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	115.14622	3.16000	277.58221				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	101.50546				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	102.03373				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	101.11034				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				100.00000	0.00000	99.00968				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	100.49973				0.00	0	0

Contract 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	100.55343				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	102.12518				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	101.85900				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	101.80607				0.00	0	100,000,000
Total ABFN15 SPOT										0.00	0	100,000,000
Total For ABFN15										0.00	0	100,000,000
ABFN1: On 11/11/2022 Spot Bond				100.00000	0.00000	101.34661				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	102.12231				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	100.86798				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			11.79500	103.29565	11.79500	102.20121				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	99.75009				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	101.03332				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	102.22162				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			11.04500	99.47818	11.04500	99.91423				0.00	0	0

Contract 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	98.46689				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	33.39850	100.00000	33.31760				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	101.77555				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	46.53299	100.00000	46.42026				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	97.49746				0.00	45,000,000	495,000,000
Total ABK5 SPOT										0.00	45,000,000	495,000,000
Total For ABK5										0.00	45,000,000	495,000,000
ABK5/J On 31/10/2018 Spot Bond			100.00000	28.70918	100.00000	28.63728				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	101.55180				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	98.71811				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	95.84007				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	97.15603				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	105.98828	6.10500	143.15802				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	99.88761	6.10500	126.00063				0.00	0	0

Contract 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	10.91864	100.00000	10.89969				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	88.94130	7.35500	105.19493				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	5.38343	100.00000	5.37409				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	95.12112	8.08000	108.18937				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	8.66456	100.00000	8.64383				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	82.75142				0.00	0	3,967,834,600
Total ABKS1 SPOT										0.00	0	3,967,834,600
Total For ABKS1										0.00	0	3,967,834,600
ABN05 On 18/04/2021 Spot Bond			2.49000	187.33120	2.49000	187.28918				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	191.46950	2.17000	191.42822				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	204.96720	1.82000	204.92495				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			8.74630	92.02055	8.74630	91.99774				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			8.74630	92.02055	8.74630	91.99774				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	100.43013				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	100.81015				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	100.37820				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	92.67130	3.04000	118.48861				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			2.79000	99.07255	2.79000	174.02825				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	111.34219	2.65000	227.28396				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			9.99500	93.24382	9.99500	93.21870				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	116.42000				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	101.52066				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	111.44000				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	126.69000				0.00	0	0

Contract 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	106.65835	9.63000	106.63079			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	115.61000			0.00	0	0
Total ABN77 SPOT									0.00	0	0
Total For ABN77									0.00	0	0
ABN79 On 21/12/2026 Spot Bond			10.16500	103.24737	10.16500	103.21925			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			9.26000	93.77853	9.26000	93.75521			0.00	0	0
Total ABN80 SPOT									0.00	0	0
Total For ABN80									0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN83 SPOT									0.00	0	0
Total For ABN83									0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN85 SPOT									0.00	0	0
Total For ABN85									0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN86 SPOT									0.00	0	0
Total For ABN86									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.71000	99.92569	10.71000	99.89705			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	101.27502			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	100.00001			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			8.87000	104.77545	8.87000	104.75034		5,002,088,371,000.00	563,933,300	696,948,900	
Total ABS10 SPOT								5,002,088,371,000.00	563,933,300	696,948,900	
Total For ABS10								5,002,088,371,000.00	563,933,300	696,948,900	
ABS11 On 09/04/2021 Spot Bond			9.73500	101.92505	9.73500	101.89843		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			9.51000	101.30354	9.51000	101.27754			0.00	0	148,428,900
Total ABS12 SPOT									0.00	0	148,428,900
Total For ABS12									0.00	0	148,428,900
ABS12/ On 14/05/2020 Spot Bond			9.20000	102.16195	9.20000	102.13656			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			9.96500	100.91352	9.96500	100.88641			0.00	0	342,021,200
Total ABS13 SPOT									0.00	0	342,021,200
Total For ABS13									0.00	0	342,021,200
ABS14 On 11/11/2020 Spot Bond			9.22500	102.31519	9.22500	102.28970			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			9.67500	102.57452	9.67500	102.54775			0.00	0	0
Total ABS15 SPOT									0.00	0	0
Total For ABS15									0.00	0	0
ABS16 On 11/11/2025 Spot Bond			10.22000	103.32077	10.22000	103.29232			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			10.96000	100.34793	10.96000	100.31837			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			9.94500	102.95263	9.94500	102.92503			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			9.25000	98.42476	9.25000	98.40031			0.00	0	3,748,537,000
Total ABS6 SPOT									0.00	0	3,748,537,000
Total For ABS6									0.00	0	3,748,537,000
ABS7 On 11/09/2026 Spot Bond			10.26000	94.67087	10.26000	94.64471		10,260,000,000,000.00	1,000,000,000	14,394,362,900	
Total ABS7 SPOT								10,260,000,000,000.00	1,000,000,000	14,394,362,900	
Total For ABS7								10,260,000,000,000.00	1,000,000,000	14,394,362,900	
ABS7/R On 11/09/2026 Spot Bond			100.00000	12.16062	100.00000	12.13341			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	216.76299	3.35000	274.57071			0.00	0	0

Contract 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	138.90781	5.40000	142.00478				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	139.87703	2.60500	142.65424				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	0.04518	100.00000	0.04507				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	36.45452	100.00000	36.36425				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	86.04739				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	100.02614				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	100.02614				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	100.02627				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	100.02627				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	100.02602				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	105.01800	10.00000	104.99100				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL099 On 20/12/2018 Spot Bond				100.00000	0.00000	101.12383				0.00	0	0

Contract 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	101.15192				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	101.16320				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	101.14052				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	101.08975				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			9.72000	101.83005	9.72000	101.85596				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	209.88225				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	209.96352				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	101.11233				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	100.02598				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	100.14660				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	105.01800	10.00000	104.99100				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	101.11576				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	101.16808				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	101.09557				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	101.05578				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	103.76217	10.23000	103.73357				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	106.24810				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			9.92500	100.87688	9.92500	100.85003				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	101.09208				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	130.16072	1.75000	130.13418				0.00	0	0

Contract 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	101.08412				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	101.11252				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	101.05570				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	101.15957				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	101.35724				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	102.47690				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	101.29175				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	101.10666				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	101.12019				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	101.13494				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	101.13844				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	101.13844				0.00	0	0

Contract 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	101.20338				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	101.08975				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	101.19430				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	101.55234				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	101.20338				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	101.15775				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	101.15775				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	149.23406				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	150.30368				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	101.02505				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	101.64109				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL21€ On 20/09/2018 Spot Bond				100.00000	0.00000	101.04655				0.00	0	0

Contract 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	99.68415				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	92.81731				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	101.03404				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	101.03292				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	101.10214				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	102.11983				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	100.03050				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	100.02860				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	101.09757				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	101.08054				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	101.42346				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	45.10524	100.00000	44.99355				0.00	0	0

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	45.10524	100.00000	44.99355			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	101.85117			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	101.55200			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	38.86039	100.00000	38.76308			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	85.03702	100.00000	84.65570			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	20.46874	100.00000	20.41805			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	5.92206	100.00000	5.90740			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	100.32490			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	100.33539			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	100.37031			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	100.31444			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	100.31794				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	100.40526				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	100.38783				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	100.53027				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	100.47828				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	41.02560	100.00000	40.91981				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	13.67915	100.00000	13.64388				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	11.93136	100.00000	11.90059				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	9.71875	100.00000	9.69368				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			9.34500	101.83841	9.34500	101.81273				0.00	0	455,007,000
Total AIR01 SPOT										0.00	0	455,007,000
Total For AIR01										0.00	0	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			10.33000	109.07873	10.33000	109.04855				0.00	0	78,255,500
Total AIR02 SPOT										0.00	0	78,255,500
Total For AIR02										0.00	0	78,255,500
AIR04 On 29/05/2024 Spot Bond			9.73500	99.11193	9.73500	99.08591				0.00	0	122,048,700
Total AIR04 SPOT										0.00	0	122,048,700
Total For AIR04										0.00	0	122,048,700
AIR04U On 26/10/2029 Spot Bond			100.00000	14.42080	100.00000	14.38870				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			10.61000	97.43940	10.61000	97.41159				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			3.04500	177.18115	3.04500	177.13874				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	100.85614				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	100.91127				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	99.83556				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	100.21266				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	57.23118	100.00000	57.08946				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	55.44706	100.00000	45.98658				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	16.06051	100.00000	16.02160				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	16.06051	100.00000	16.02160				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	4.24676	100.00000	4.23922				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	0.06351	100.00000	0.06344				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	11.65760	100.00000	11.62872				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	21.10546	100.00000	21.05320				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	103.25085				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	101.05576				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	101.34182				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	98.32000				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	115.55176				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	246.41461	2.90000	246.35655				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	99.74064				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	95.74460				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN03: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03: On 10/11/2019 Spot Bond				100.00000	0.00000	99.74404				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	173.41378	2.91500	219.66344				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	100.37080				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	100.20716				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	100.02464				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	100.02404				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	99.31504				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	101.50182				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	101.11651				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	99.83451				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	92.56590				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	101.23808				0.00	33,253,195	12,789,595
Total ASN078 SPOT										0.00	33,253,195	12,789,595
Total For ASN078										0.00	33,253,195	12,789,595

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	101.06684				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	101.28218				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	100.72013				0.00	350,000,000	175,000,000
Total ASN083 SPOT										0.00	350,000,000	175,000,000
Total For ASN083										0.00	350,000,000	175,000,000
ASN08(On 03/09/2020 Spot Bond				100.00000	0.00000	101.62925				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	100.84427				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN08(On 01/10/2020 Spot Bond				100.00000	0.00000	107.64766				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	100.54657				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	100.20619				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
ASN096 On 10/11/2020 Spot Bond				100.00000	0.00000	99.75748				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN099 On 20/12/2020 Spot Bond				100.00000	0.00000	68.46186				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	101.56713				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	101.09543				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	101.42332				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	100.09107				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	101.38421				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	101.07566				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	101.75545				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	101.75087				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	101.72768			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	101.47460			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	101.46298			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	101.37289			0.00	0	0
Total ASN134 SPOT									0.00	0	0
Total For ASN134									0.00	0	0
ASN13(On 05/03/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN135 SPOT									0.00	0	0
Total For ASN135									0.00	0	0
ASN13(On 31/12/2018 Spot Bond				100.00000	0.00000	80.71000			0.00	0	0
Total ASN136 SPOT									0.00	0	0
Total For ASN136									0.00	0	0
ASN13(On 31/01/2022 Spot Bond			3.33500	137.94245	3.33500	137.90829			0.00	0	0
Total ASN137 SPOT									0.00	0	0
Total For ASN137									0.00	0	0
ASN14(On 30/03/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN140 SPOT									0.00	0	0
Total For ASN140									0.00	0	0
ASN14(On 31/12/2018 Spot Bond				100.00000	0.00000	80.71000			0.00	0	0
Total ASN141 SPOT									0.00	0	0
Total For ASN141									0.00	0	0
ASN14(On 20/06/2017 Spot Bond				100.00000	0.00000	101.06707			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	103.74876			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	99.84299				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	99.84299				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	137.65598	3.38000	137.62171				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	101.71702				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	101.59977				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			3.69000	91.99995	3.69000	159.82029				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	99.80173				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	101.83475				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	101.45421				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	101.15770				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	101.45905				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	101.50200				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	61.27191	100.00000	61.12018				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	61.32620	100.00000	61.17434				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	61.08190	100.00000	60.93064				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	92.63646	100.00000	92.40659			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	42.48950	100.00000	42.38428			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	3.91427	100.00000	3.90458			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	29.53586	100.00000	29.46272			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	101.17730			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			9.24500	104.12454	9.24500	104.09869		5,549,773,500,000.00	600,300,000	1,049,276,000	
Total BAW11 SPOT								5,549,773,500,000.00	600,300,000	1,049,276,000	
Total For BAW11								5,549,773,500,000.00	600,300,000	1,049,276,000	
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	100.50962			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	101.10823			0.00	45,000,000	75,000,000
Total BAW17 SPOT									0.00	45,000,000	75,000,000
Total For BAW17									0.00	45,000,000	75,000,000
BAW17 On 05/12/2018 Spot Bond			100.00000	32.23404	100.00000	32.15422			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	101.10714			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			10.58500	98.32925	10.58500	98.30140			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			10.20500	99.74304	10.20500	99.71562		1,020,500,000,000.00	100,000,000	142,466,000	
Total BAW21 SPOT								1,020,500,000,000.00	100,000,000	142,466,000	
Total For BAW21								1,020,500,000,000.00	100,000,000	142,466,000	

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	103.29647	9.30000	103.27053				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	101.42330				0.00	100,000,000	1,233,430,507
Total BAW22 SPOT										0.00	100,000,000	1,233,430,507
Total For BAW22										0.00	100,000,000	1,233,430,507
BAW23 On 15/10/2017 Spot Bond			100.00000	53.40417	100.00000	53.27193				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	101.16922				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	101.47979				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			9.50000	103.58314	9.50000	103.55674				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			12.18678	100.78233	12.18678	100.54552				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			12.34240	100.62654	12.34240	67.84373				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			12.27500	100.77944	12.27500	100.47433				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	100.86537				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			12.20000	92.36242	12.20000	99.63042				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	100.90306			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			11.79500	90.07998	11.79500	98.70432			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	100.88007			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	100.89889			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	99.98647			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	99.08440			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	99.63849			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	97.38475			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	100.89924			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	100.87325			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	100.87325			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	100.89935			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	100.76742				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	100.93551				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	100.96339				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	100.76706				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	100.96352				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			14.50580	101.22425	14.50580	101.03764				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	101.14389				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	101.14370				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	101.14380				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	101.18112				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	101.01216				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	20.23329	100.00000	20.18318				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	18.41456	100.00000	18.36896			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	11.36702	100.00000	11.33887			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	11.37716	100.00000	11.34866			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	13.74327	100.00000	13.70923			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	11.90830	100.00000	11.87882			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	99.45504	100.00000	99.72678			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	96.56085	100.00000	96.30607			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	94.07216	100.00000	93.83033			0.00	0	0
Total BC116U SPOT									0.00	0	0
Total For BC116U									0.00	0	0
BC117L On 02/05/2017 Spot Bond			100.00000	80.21978	100.00000	80.04386		777,000,000,000,000.00	17,770,000,000	17,770,000,000	
Total BC117U SPOT								'7,000,000,000,000.00	17,770,000,000	17,770,000,000	
Total For BC117U								'7,000,000,000,000.00	17,770,000,000	17,770,000,000	
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.18470			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	100.51339			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	100.13971			0.00	0	0
Total BCJ09 SPOT									0.00	0	0
Total For BCJ09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BCJ10 On 12/07/2017 Spot Bond				100.00000	0.00000	100.46708				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCJ11 On 14/11/2017 Spot Bond				100.00000	0.00000	101.82905				0.00	0	0
Total BCJ11 SPOT										0.00	0	0
Total For BCJ11										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	20.00826	100.00000	19.95872				0.00	0	0
Total BCP3U SPOT										0.00	0	0
Total For BCP3U										0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	20.00826	100.00000	19.95872				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.46000	101.11069	2.46000	195.87880				0.00	0	0
Total BD0202 SPOT										0.00	0	0
Total For BD0202										0.00	0	0
BD0205 On 28/04/2028 Spot Bond			8.78000	95.13868	8.78000	170.97082				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0206 On 02/03/2028 Spot Bond			8.78000	96.51463	8.78000	171.48462				0.00	0	0
Total BD0206 SPOT										0.00	0	0
Total For BD0206										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			9.16500	95.11639	9.16500	95.09297				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			8.44500	101.04378	8.44500	101.02069				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	10.17199	100.00000	10.14734				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	8.80256	100.00000	8.78124				0.00	0	0
Total BG1A8U SPOT										0.00	0	0
Total For BG1A8U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG1B2 On 23/11/2032 Spot Bond			100.00000	8.80256	100.00000	8.78124				0.00	0	0
Total BG1B2U SPOT										0.00	0	0
Total For BG1B2U										0.00	0	0
BG1C2 On 21/11/2032 Spot Bond			100.00000	9.33843	100.00000	9.31580				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	12.49406	100.00000	12.46380				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	17.25731	100.00000	17.21550				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	103.33225	8.98000	103.30709				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	89.68059	100.00000	89.46078				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG42YI On 15/03/2017 Spot Bond			100.00000	89.68059	100.00000	89.46078				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BGL01 On 19/11/2024 Spot Bond				100.00000	0.00000	102.80660				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			11.33000	101.02044	11.33000	100.98969				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	100.46776				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			11.18000	94.01466	11.18000	97.04202				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			11.48500	104.04231	11.48500	104.30966				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	101.85350				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			12.03500	103.57546	12.03500	103.97273				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	101.72178				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			11.48500	103.65433	11.48500	103.62236				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	99.81350				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			11.86500	103.82551	11.86500	104.79015				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BGL12 On 20/08/2021 Spot Bond				100.00000	0.00000	102.22154				0.00	0	0
Total BGL12 SPOT										0.00	0	0
Total For BGL12										0.00	0	0
BGL13 On 20/08/2021 Spot Bond			11.90500	104.68082	11.90500	104.64793				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	99.90666				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	108.17562				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	101.68848				0.00	440,000,000	0
Total BID04 SPOT										0.00	440,000,000	0
Total For BID04										0.00	440,000,000	0
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	99.85466				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			9.29500	99.85729	9.29500	99.83237				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BLG1A6 On 21/11/2032 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BSR17 On 19/06/2018 Spot Bond				100.00000	0.00000	102.03661				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	99.87359				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	99.78871				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	97.72074				0.00	0	0
Total BTC151 SPOT										0.00	0	0
Total For BTC151										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC152 On 17/05/2017 Spot Bond				100.00000	0.00000	97.71704				0.00	0	0
Total BTC152 SPOT										0.00	0	0
Total For BTC152										0.00	0	0
BTC153 On 20/02/2017 Spot Bond				100.00000	0.00000	99.57726				0.00	0	0
Total BTC153 SPOT										0.00	0	0
Total For BTC153										0.00	0	0
BTC154 On 28/02/2017 Spot Bond				100.00000	0.00000	99.40927				0.00	0	0
Total BTC154 SPOT										0.00	0	0
Total For BTC154										0.00	0	0
BTC155 On 02/03/2017 Spot Bond				100.00000	0.00000	97.58550				0.00	0	0
Total BTC155 SPOT										0.00	0	0
Total For BTC155										0.00	0	0
BTC156 On 06/03/2017 Spot Bond				100.00000	0.00000	99.28330				0.00	0	0
Total BTC156 SPOT										0.00	0	0
Total For BTC156										0.00	0	0
BTC157 On 07/03/2017 Spot Bond				100.00000	0.00000	99.26165				0.00	0	0
Total BTC157 SPOT										0.00	0	0
Total For BTC157										0.00	0	0
BTC158 On 07/03/2017 Spot Bond				100.00000	0.00000	99.26165				0.00	0	0
Total BTC158 SPOT										0.00	0	0
Total For BTC158										0.00	0	0
BTC159 On 14/03/2017 Spot Bond				100.00000	0.00000	99.11243				0.00	0	0
Total BTC159 SPOT										0.00	0	0
Total For BTC159										0.00	0	0
BTC160 On 03/04/2017 Spot Bond				100.00000	0.00000	98.87420				0.00	0	0
Total BTC160 SPOT										0.00	0	0
Total For BTC160										0.00	0	0
BTC161 On 05/04/2017 Spot Bond				100.00000	0.00000	98.64720				0.00	0	0
Total BTC161 SPOT										0.00	0	0
Total For BTC161										0.00	0	0
BTC162 On 10/04/2017 Spot Bond				100.00000	0.00000	98.54244				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	100.86997				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	100.89743				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0

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 17/03/2017 Spot Bond				100.00000	0.00000	101.06397			0.00	0	0
Total BWZJ17 SPOT									0.00	0	0
Total For BWZJ17									0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond				100.00000	0.00000	101.79605			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	102.12169			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	102.17770			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	11.33534	100.00000	11.30727			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	11.33534	100.00000	11.30727			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	11.36727	100.00000	11.33912			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	11.36727	100.00000	11.33912			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	42.83068	100.00000	42.72462			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	17.94668	100.00000	17.90225			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			15.49500	98.90098	15.49500	98.86021			0.00	0	0
Total CBL12 SPOT									0.00	0	0
Total For CBL12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	101.29840				0.00	0	0
Total CBL13 SPOT										0.00	0	0
Total For CBL13										0.00	0	0
CBL14 On 01/02/2019 Spot Bond			13.29500	97.02099	13.29500	96.98706				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			8.86000	102.09311	8.86000	102.06894				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	100.07826				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			13.04500	100.64475	13.04500	100.61020				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	100.34913				0.00	0	300,000,000
Total CBL20 SPOT										0.00	0	300,000,000
Total For CBL20										0.00	0	300,000,000
CBL22 On 06/05/2020 Spot Bond			10.18500	97.44010	10.18500	97.41336				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	102.00248				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	99.94861				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	102.23151				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			10.48500	104.73850	10.48500	104.70893				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			10.60000	110.33301	10.60000	110.30171				0.00	0	500,000,000
Total CCT01 SPOT										0.00	0	500,000,000
Total For CCT01										0.00	0	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT02 On 12/06/2024 Spot Bond			10.71000	106.12614	10.71000	106.09573			0.00	0	350,000,000
Total CCT02 SPOT									0.00	0	350,000,000
Total For CCT02									0.00	0	350,000,000
CCT03 On 15/03/2025 Spot Bond			10.73000	106.55077	10.73000	106.52001			0.00	0	1,342,890,700
Total CCT03 SPOT									0.00	0	1,342,890,700
Total For CCT03									0.00	0	1,342,890,700
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	104.29307			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	105.01820	10.00000	104.99070			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	100.33976			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	101.18938			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	100.20951			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	40.66304	100.00000	40.56453			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	45.19292	100.00000	45.08101			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	41.96568	100.00000	41.86176			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	100.61990			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	99.81709			0.00	0	0
Total CGR22 SPOT									0.00	0	0
Total For CGR22									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR23 On 08/02/2019 Spot Bond				100.00000	0.00000	99.76373			0.00	0	0
Total CGR23 SPOT									0.00	0	0
Total For CGR23									0.00	0	0
CGR24 On 08/02/2021 Spot Bond				100.00000	0.00000	99.74218			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	101.06715			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	100.85612			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	102.09407			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	100.78637			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	100.81246			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	100.84282			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	101.82718			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	101.95748			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	25.67464	100.00000	25.61106			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	100.02707			0.00	0	0
Total CIG10 SPOT									0.00	0	0
Total For CIG10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CIG11 On 29/07/2020 Spot Bond				100.00000	0.00000	100.02768			0.00	0	0
Total CIG11 SPOT									0.00	0	0
Total For CIG11									0.00	0	0
CIG12 On 29/07/2021 Spot Bond				100.00000	0.00000	100.02886			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
CLN18 On 01/07/2021 Spot Bond			10.11000	100.84818	10.11000	100.82071			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0
CLN19 On 29/08/2021 Spot Bond			3.14000	134.07573	3.14000	136.35699			0.00	0	0
Total CLN193 SPOT									0.00	0	0
Total For CLN193									0.00	0	0
CLN19 On 13/09/2021 Spot Bond			3.30500	141.14838	3.30500	134.71026			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	105.01800	10.00000	104.99100			0.00	0	0
Total CLN230/JIBAR SPOT									0.00	0	0
Total For CLN230/JIBAR									0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	105.01800	10.00000	104.99100			0.00	0	0
Total CLN231/JIBAR SPOT									0.00	0	0
Total For CLN231/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN237 On 14/02/2017 Spot Bond				100.00000	0.00000	101.90355			0.00	0	0
Total CLN237 SPOT									0.00	0	0
Total For CLN237									0.00	0	0
CLN239 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN239 SPOT									0.00	0	0
Total For CLN239									0.00	0	0
CLN241 On 24/02/2017 Spot Bond				100.00000	0.00000	101.74632			0.00	0	0
Total CLN241 SPOT									0.00	0	0
Total For CLN241									0.00	0	0
CLN242 On 24/02/2019 Spot Bond			13.50000	96.81298	13.50000	96.77862			0.00	0	0
Total CLN242 SPOT									0.00	0	0
Total For CLN242									0.00	0	0
CLN243 On 24/02/2019 Spot Bond			9.35000	104.07888	9.35000	104.05304			0.00	0	0
Total CLN243 SPOT									0.00	0	0
Total For CLN243									0.00	0	0
CLN247 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN247 SPOT									0.00	0	0
Total For CLN247									0.00	0	0
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	100.93233			0.00	0	0
Total CLN256 SPOT									0.00	0	0
Total For CLN256									0.00	0	0
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	100.90405			0.00	0	0
Total CLN257 SPOT									0.00	0	0
Total For CLN257									0.00	0	0
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	100.93977			0.00	0	0
Total CLN258 SPOT									0.00	0	0
Total For CLN258									0.00	0	0
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	100.93977			0.00	0	0
Total CLN259 SPOT									0.00	0	0
Total For CLN259									0.00	0	0
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	100.93977			0.00	0	0
Total CLN260 SPOT									0.00	0	0
Total For CLN260									0.00	0	0
CLN261 On 26/03/2017 Spot Bond				100.00000	0.00000	100.90120			0.00	0	0
Total CLN261 SPOT									0.00	0	0
Total For CLN261									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN262 On 26/03/2019 Spot Bond			9.72500	103.24615	9.72500	103.21907			0.00	0	0
Total CLN262 SPOT									0.00	0	0
Total For CLN262									0.00	0	0
CLN268 On 30/04/2017 Spot Bond				100.00000	0.00000	100.10980			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	101.90828			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	101.14001			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	101.06707			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	101.12879			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	101.72118			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	101.90855			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	101.16765			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	101.55394			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	99.84252			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	101.69662			0.00	0	0
Total CLN289 SPOT									0.00	0	0
Total For CLN289									0.00	0	0

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	101.00986			0.00	0	0
Total CLN290 SPOT									0.00	0	0
Total For CLN290									0.00	0	0
CLN29(On 26/06/2017 Spot Bond				100.00000	0.00000	100.97108			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	101.68355			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	105.01800	10.00000	104.99100			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	100.76608			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	100.96190			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	100.88701			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	101.19989			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	100.87672			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	101.00423			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	100.90890			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	101.60570				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	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	102.16327				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			11.27500	94.82311	11.27500	94.79438				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			11.79500	96.29601	11.79500	96.26553				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	100.87439				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	101.21688				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	102.12070				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	100.17766				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	100.00033				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN32 On 30/04/2018 Spot Bond			8.80500	106.61369	8.80500	102.21403			0.00	0	0
Total CLN321 SPOT									0.00	0	0
Total For CLN321									0.00	0	0
CLN32 On 24/07/2017 Spot Bond				100.00000	0.00000	100.17916			0.00	0	0
Total CLN323 SPOT									0.00	0	0
Total For CLN323									0.00	0	0
CLN32 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
CLN32 On 20/06/2018 Spot Bond				100.00000	0.00000	101.13184			0.00	0	0
Total CLN325 SPOT									0.00	0	0
Total For CLN325									0.00	0	0
CLN32 On 20/06/2018 Spot Bond				100.00000	0.00000	101.14888			0.00	0	0
Total CLN326 SPOT									0.00	0	0
Total For CLN326									0.00	0	0
CLN32 On 20/06/2023 Spot Bond				100.00000	0.00000	101.21453			0.00	0	0
Total CLN327 SPOT									0.00	0	0
Total For CLN327									0.00	0	0
CLN32 On 20/06/2018 Spot Bond				100.00000	0.00000	101.15796			0.00	0	0
Total CLN328 SPOT									0.00	0	0
Total For CLN328									0.00	0	0
CLN33 On 20/06/2018 Spot Bond				100.00000	0.00000	101.24876			0.00	0	0
Total CLN332 SPOT									0.00	0	0
Total For CLN332									0.00	0	0
CLN33 On 30/06/2017 Spot Bond				100.00000	0.00000	100.87439			0.00	0	0
Total CLN335 SPOT									0.00	0	0
Total For CLN335									0.00	0	0
CLN33 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
CLN33 On 28/07/2017 Spot Bond				100.00000	0.00000	100.02493			0.00	0	0
Total CLN339 SPOT									0.00	0	0
Total For CLN339									0.00	0	0
CLN34 On 20/12/2018 Spot Bond				100.00000	0.00000	101.38125			0.00	0	0
Total CLN340 SPOT									0.00	0	0
Total For CLN340									0.00	0	0

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 30/06/2017 Spot Bond				100.00000	0.00000	100.87871				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN34 On 20/12/2023 Spot Bond				100.00000	0.00000	101.29381				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	101.03292				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	101.18272				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	100.02470				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	100.85713				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	100.02306				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	100.02440				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	100.17671				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	101.00798				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN362 On 20/03/2024 Spot Bond			10.45500	104.34858	10.45500	104.31921			0.00	0	42,466,000
Total CLN362 SPOT									0.00	0	42,466,000
Total For CLN362									0.00	0	42,466,000
CLN363 On 20/03/2024 Spot Bond				100.00000	0.00000	101.08455			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	99.82931			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			12.59500	106.54370	12.59500	106.50776			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	99.82290			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			12.62500	100.24604	12.62500	100.21270			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	104.61098	10.02000	104.58274			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	99.82290			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	100.03350			0.00	0	0
Total CLN370 SPOT									0.00	0	0
Total For CLN370									0.00	0	0
CLN371 On 20/03/2024 Spot Bond				100.00000	0.00000	83.02465			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	101.07033			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	101.08963			0.00	0	0
Total CLN373 SPOT									0.00	0	0
Total For CLN373									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN374 On 20/06/2019 Spot Bond				100.00000	0.00000	101.08980			0.00	0	0
Total CLN374 SPOT									0.00	0	0
Total For CLN374									0.00	0	0
CLN375 On 30/06/2017 Spot Bond				100.00000	0.00000	100.90631			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			9.88500	103.61762	9.88500	103.59001			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	100.76452			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	101.18634			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	101.78942	10.98000	101.75937			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	104.04340	11.00000	104.01263			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	101.20292			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	100.19201			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			12.38500	102.72380	12.38500	102.68970			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	101.30273			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	101.08950			0.00	0	0
Total CLN386 SPOT									0.00	0	0
Total For CLN386									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN387 On 26/01/2021 Spot Bond				100.00000	0.00000	100.04081				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN388 On 20/09/2019 Spot Bond				100.00000	0.00000	101.15219				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	101.04440				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	101.09530				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	101.47764				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	101.17495				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	101.99833				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	102.05258				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	102.04193				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	101.09520				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN401 On 20/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN401 SPOT										0.00	0	0
Total For CLN401										0.00	0	0
CLN402 On 30/06/2017 Spot Bond				100.00000	0.00000	100.82259				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	100.82259				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	102.22136				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	101.10087				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	100.38737				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	101.20298				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	101.20865				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	100.38910				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	101.19164				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	101.40678				0.00	1,000,000,000	500,000,000
Total CLN414 SPOT										0.00	1,000,000,000	500,000,000
Total For CLN414										0.00	1,000,000,000	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN415 On 20/09/2020 Spot Bond				100.00000	0.00000	101.24831				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN416 On 18/07/2020 Spot Bond				100.00000	0.00000	100.41166				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	101.47685	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	101.15944				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	101.30498				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	46.19587	7.01000	46.78694				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	101.31630				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	100.07378				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	101.72856				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	101.59889				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	101.72856				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	104.45010				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN426 On 20/12/2020 Spot Bond				100.00000	0.00000	101.55938			0.00	0	0
Total CLN426 SPOT									0.00	0	0
Total For CLN426									0.00	0	0
CLN427 On 20/12/2018 Spot Bond				100.00000	0.00000	101.23733			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	102.09615			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	101.54244			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	101.73118			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	101.84680			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	101.91429			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	101.00545			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	101.19734			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	101.14631			0.00	0	0
Total CLN437 SPOT									0.00	0	0
Total For CLN437									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN439 On 03/02/2021 Spot Bond				100.00000	0.00000	99.92355			0.00	0	0
Total CLN439 SPOT									0.00	0	0
Total For CLN439									0.00	0	0
CLN440 On 20/03/2021 Spot Bond				100.00000	0.00000	114.61738			0.00	0	0
Total CLN440 SPOT									0.00	0	0
Total For CLN440									0.00	0	0
CLN441 On 20/03/2021 Spot Bond				100.00000	0.00000	102.10488			0.00	0	0
Total CLN441 SPOT									0.00	0	0
Total For CLN441									0.00	0	0
CLN442 On 07/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN442 SPOT									0.00	0	0
Total For CLN442									0.00	0	0
CLN443 On 23/05/2021 Spot Bond				100.00000	0.00000	101.93153			0.00	0	0
Total CLN443 SPOT									0.00	0	0
Total For CLN443									0.00	0	0
CLN444 On 24/05/2021 Spot Bond			10.55500	104.80804	10.55500	104.77827			0.00	0	0
Total CLN444 SPOT									0.00	0	0
Total For CLN444									0.00	0	0
CLN445 On 20/06/2017 Spot Bond				100.00000	0.00000	100.55122			0.00	0	0
Total CLN445 SPOT									0.00	0	0
Total For CLN445									0.00	0	0
CLN446 On 20/06/2017 Spot Bond				100.00000	0.00000	100.81899			0.00	0	0
Total CLN446 SPOT									0.00	0	0
Total For CLN446									0.00	0	0
CLN447 On 20/06/2017 Spot Bond				100.00000	0.00000	100.64618			0.00	0	0
Total CLN447 SPOT									0.00	0	0
Total For CLN447									0.00	0	0
CLN448 On 20/06/2017 Spot Bond				100.00000	0.00000	100.81041			0.00	0	0
Total CLN448 SPOT									0.00	0	0
Total For CLN448									0.00	0	0
CLN449 On 20/09/2017 Spot Bond				100.00000	0.00000	100.81041			0.00	0	0
Total CLN449 SPOT									0.00	0	0
Total For CLN449									0.00	0	0
CLN450 On 20/06/2017 Spot Bond				100.00000	0.00000	100.83750			0.00	0	0
Total CLN450 SPOT									0.00	0	0
Total For CLN450									0.00	0	0
CLN451 On 20/06/2017 Spot Bond				100.00000	0.00000	100.79911			0.00	0	0
Total CLN451 SPOT									0.00	0	0
Total For CLN451									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN452 On 31/01/2022 Spot Bond			4.00500	133.74662	4.00500	133.71106				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			5.89000	96.52820	5.89000	96.49762				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN454 On 31/01/2025 Spot Bond			5.53000	99.03483	5.53000	99.00443				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN455 On 04/05/2021 Spot Bond				100.00000	0.00000	101.88523				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN456 On 20/12/2021 Spot Bond				100.00000	0.00000	101.34138				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN457 On 17/11/2021 Spot Bond				100.00000	0.00000	101.98749				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN458 On 29/11/2021 Spot Bond				100.00000	0.00000	101.68731				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN459 On 20/06/2017 Spot Bond				100.00000	0.00000	100.90856				0.00	0	0
Total CLN459 SPOT										0.00	0	0
Total For CLN459										0.00	0	0
CLN460 On 29/11/2021 Spot Bond				100.00000	0.00000	100.20651				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	195.17809				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.16500	95.11639	9.16500	95.09297				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN88 On 28/04/2028 Spot Bond			8.78000	38.84623	8.78000	170.97082			0.00	0	0
Total CLN88 SPOT									0.00	0	0
Total For CLN88									0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.78000	39.36013	8.78000	171.48462			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	101.09549			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	100.56478			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	101.10685			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	100.17766			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	101.02278			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	101.06707			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	99.48670			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	101.06701			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	101.10655			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
COH001 On 26/11/2018 Spot Bond				100.00000	0.00000	102.19527			0.00	0	0
Total COH001 SPOT									0.00	0	0
Total For COH001									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	100.41029				0.00	0	0
Total COH002 SPOT										0.00	0	0
Total For COH002										0.00	0	0
COJ04 On 05/06/2018 Spot Bond			9.05000	101.35069	9.05000	101.32604				0.00	0	2,037,488,100
Total COJ04 SPOT										0.00	0	2,037,488,100
Total For COJ04										0.00	0	2,037,488,100
COJ05 On 05/06/2023 Spot Bond			9.83500	112.90089	9.83500	112.87112				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			10.09500	106.14566	10.09500	106.11678				0.00	0	601,383,600
Total COJ07 SPOT										0.00	0	601,383,600
Total For COJ07										0.00	0	601,383,600
COJ08 On 22/06/2026 Spot Bond			10.94500	104.20978	10.94500	104.17927				0.00	0	3,197,566,200
Total COJ08 SPOT										0.00	0	3,197,566,200
Total For COJ08										0.00	0	3,197,566,200
COJG0 On 09/06/2024 Spot Bond			10.34500	100.64839	10.34500	100.62050				0.00	0	1,123,145,100
Total COJG01 SPOT										0.00	0	1,123,145,100
Total For COJG01										0.00	0	1,123,145,100
COT01 On 03/04/2023 Spot Bond			10.52000	96.72085	10.52000	96.69361				0.00	0	779,802,900
Total COT01 SPOT										0.00	0	779,802,900
Total For COT01										0.00	0	779,802,900
COT02 On 03/04/2028 Spot Bond			11.49000	95.35587	11.49000	95.32660				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			11.51000	88.67425	11.51000	88.64700				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	17.82118	100.00000	17.77705				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL022 SPOT										0.00	0	0
Total For CPL022										0.00	0	0
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL02U On 12/03/2020 Spot Bond			100.00000	14.63872	100.00000	14.60247				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	30.82297	100.00000	30.74664				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	27.40326	100.00000	27.33541				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	31.92381	100.00000	31.84475				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			11.86000	95.43345	11.86000	95.40308				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	43.44603	100.00000	43.33845				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	37.36966	100.00000	37.27712				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	43.98889	100.00000	43.87996				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			8.52500	101.31462	8.52500	101.29126				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	102.35641	6.86000	102.33733				0.00	0	0
Total DENG44/R203 SPOT										0.00	0	0
Total For DENG44/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
DENG5 On 04/02/2017 Spot Bond				100.00000	0.00000	99.87033			0.00	0	0
Total DENG59 SPOT									0.00	0	0
Total For DENG59									0.00	0	0
DENG6 On 27/01/2017 Spot Bond			8.75000	99.88028	8.75000	99.90420			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	101.43266			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	101.32744			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	57.34567	100.00000	56.94717		447,000,000,000,000.00	4,470,000,000	40,000,000,000	
Total DENG64 SPOT								17,000,000,000,000.00	4,470,000,000	40,000,000,000	
Total For DENG64								17,000,000,000,000.00	4,470,000,000	40,000,000,000	
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	100.57435			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	59.07542	100.00000	58.92913			0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	59.07542	100.00000	58.92913			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	65.21076	100.00000	65.08166			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	101.37893			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	100.26626			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	66.30522			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			9.65500	98.90792	9.65500	98.88230			0.00	0	320,513,600
Total DV2021 SPOT									0.00	0	320,513,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DV2021									0.00	0	320,513,600
DV22 On 07/02/2020 Spot Bond			9.33000	100.15881	9.33000	100.13399			0.00	0	738,452,400
Total DV22 SPOT									0.00	0	738,452,400
Total For DV22									0.00	0	738,452,400
DV22/R On 07/02/2020 Spot Bond			100.00000	17.17099	100.00000	17.13319			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	104.43525	9.96500	104.40765			0.00	0	4,852,538,900
Total DV23 SPOT									0.00	0	4,852,538,900
Total For DV23									0.00	0	4,852,538,900
DV23/R On 27/02/2023 Spot Bond			100.00000	14.81978	100.00000	14.78716			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	14.81978	100.00000	14.78716			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			10.05500	102.57575	10.05500	102.54840			0.00	0	237,285,400
Total DV24 SPOT									0.00	0	237,285,400
Total For DV24									0.00	0	237,285,400
DV24/R On 18/02/2024 Spot Bond			9.69000	104.38769	9.69000	104.36085			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	104.38769	9.69000	104.36085			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			11.01000	98.57953	11.01000	98.55082			0.00	0	722,953,600
Total DV29 SPOT									0.00	0	722,953,600
Total For DV29									0.00	0	722,953,600
DV29/R On 18/02/2029 Spot Bond			10.10000	104.57293	10.10000	104.54492			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	104.57293	10.10000	104.54492			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVC02i On 24/02/2017 Spot Bond				100.00000	0.00000	101.57036			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	107.92266			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	100.97154			0.00	0	0
Total DVC023 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DVC023										0.00	0	0
DVC02 On 16/03/2017 Spot Bond				100.00000	0.00000	107.58171				0.00	0	0
Total DVC024 SPOT										0.00	0	0
Total For DVC024										0.00	0	0
DVC25 On 29/08/2017 Spot Bond				100.00000	0.00000	101.53103				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	101.45602				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	100.95595				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	100.64303				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	101.85133				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	101.53318				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	101.58795				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			8.67000	114.31720	8.67000	114.29084				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	18.56264	100.00000	18.52178				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			9.53000	104.02912	9.53000	104.00237				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			9.68500	104.00778	9.68500	103.98061				0.00	0	0
Total ECN22 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			9.98500	103.65149	9.98500	103.62359				0.00	0	0
Total ECN24 SPOT										0.00	0	0
Total For ECN24										0.00	0	0
ECN32 On 14/03/2032 Spot Bond			3.15000	106.66053	3.15000	106.63464				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	100.03355				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	100.02674				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	16.67491	100.00000	16.63362				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			2.74000	103.16738	2.74000	103.14350				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	111.53842	2.25000	111.51409				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	128.73837	2.72000	128.70865				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			2.70000	116.02284	2.70000	115.99609				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			2.70000	114.96559	2.70000	114.93909				0.00	0	0
Total EL30 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			2.70000	107.55255	2.70000	107.52781				0.00	0	0
Total EL31 SPOT										0.00	0	0
Total For EL31										0.00	0	0
EL36 On 31/01/2036 Spot Bond			2.73000	103.64406	2.73000	103.62009				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	111.53842	2.25000	111.51409				0.00	0	0
Total EL36/I2038 SPOT										0.00	0	0
Total For EL36/I2038										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			9.93500	101.91951	9.93500	101.89221				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			9.76500	107.38081	9.76500	107.35254				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			10.56000	99.89833	10.56000	99.86993				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			10.79500	91.36274	10.79500	95.48716				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			11.06000	100.52312	11.06000	101.43288				0.00	0	2,666,666,400
Total EMM05 SPOT										0.00	0	2,666,666,400
Total For EMM05										0.00	0	2,666,666,400
EMM06 On 23/06/2025 Spot Bond			10.66000	98.86667	10.66000	99.74306				0.00	0	620,190,600
Total EMM06 SPOT										0.00	0	620,190,600
Total For EMM06										0.00	0	620,190,600
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	101.58347				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	99.86074				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	101.73019				0.00	0	0
Total EPF006 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				100.00000	0.00000	101.49375				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF008 On 12/09/2019 Spot Bond				100.00000	0.00000	101.26812				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF009 On 30/03/2018 Spot Bond				100.00000	0.00000	100.77051				0.00	0	0
Total EPF009 SPOT										0.00	0	0
Total For EPF009										0.00	0	0
EPF010 On 07/11/2019 Spot Bond				100.00000	0.00000	99.83494				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF011 On 01/09/2018 Spot Bond			100.00000	24.45627	100.00000	24.39570				0.00	0	0
Total EPF011U SPOT										0.00	0	0
Total For EPF011U										0.00	0	0
EPF021 On 01/09/2019 Spot Bond			100.00000	10.01729	100.00000	9.99248				0.00	0	0
Total EPF021U SPOT										0.00	0	0
Total For EPF021U										0.00	0	0
EPFC2 On 22/02/2017 Spot Bond				100.00000	0.00000	101.67826				0.00	0	0
Total EPFC24 SPOT										0.00	0	0
Total For EPFC24										0.00	0	0
EPFC21 On 06/03/2017 Spot Bond				100.00000	0.00000	103.72067				0.00	0	0
Total EPFC26 SPOT										0.00	0	0
Total For EPFC26										0.00	0	0
EPFC2 On 06/09/2017 Spot Bond				100.00000	0.00000	101.32725				0.00	0	0
Total EPFC27 SPOT										0.00	0	0
Total For EPFC27										0.00	0	0
EPFC21 On 04/05/2017 Spot Bond				100.00000	0.00000	99.86675				0.00	0	0
Total EPFC28 SPOT										0.00	0	0
Total For EPFC28										0.00	0	0
EPFC21 On 06/11/2017 Spot Bond				100.00000	0.00000	99.86876				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	100.16097				0.00	40,000,000	20,000,000
Total EQS05 SPOT										0.00	40,000,000	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EQS05										0.00	40,000,000	20,000,000
EQS05 On 25/04/2017 Spot Bond			100.00000	83.50842	100.00000	83.32243				0.00	0	0
Total EQS05/JIBAR SPOT										0.00	0	0
Total For EQS05/JIBAR										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	95.95101				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			12.79500	98.28393	12.79500	98.25045				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	99.03257				0.00	20,000,000	170,000,000
Total EQS08A SPOT										0.00	20,000,000	170,000,000
Total For EQS08A										0.00	20,000,000	170,000,000
EQS08 On 04/10/2018 Spot Bond			100.00000	30.30039	100.00000	30.22536				0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	30.40627	100.00000	30.33099				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	101.90565				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	101.94685				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	102.00791				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	102.15043				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

Contract 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 SPOT										0.00	0	0
Total For ERSA12										0.00	0	0
ERSA1:On 25/11/2020 Spot Bond			10.00000	105.01800	10.00000	104.99100				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
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	101.83423				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	101.81169				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	101.76258				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	102.04846				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	101.90369				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	102.09012				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	101.88520				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			8.48500	103.48468	8.48500	103.46105			25,141,055,000.00		2,963,000	43,767,224,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES18 SPOT									25,141,055,000.00	2,963,000	43,767,224,600
Total For ES18									25,141,055,000.00	2,963,000	43,767,224,600
ES18/R On 20/04/2018 Spot Bond			9.25000	102.61723	9.25000	102.59173			0.00	0	0
Total ES18/R204 SPOT									0.00	0	0
Total For ES18/R204									0.00	0	0
ES23 On 25/01/2023 Spot Bond			9.21500	103.73770	9.21500	103.71188			219,375,976,000.00	23,806,400	2,860,308,800
Total ES23 SPOT									219,375,976,000.00	23,806,400	2,860,308,800
Total For ES23									219,375,976,000.00	23,806,400	2,860,308,800
ES23/R On 25/01/2023 Spot Bond			10.00000	100.18887	10.00000	100.16186			0.00	0	0
Total ES23/R2023 SPOT									0.00	0	0
Total For ES23/R2023									0.00	0	0
ES26 On 02/04/2026 Spot Bond			9.74000	91.32241	9.74000	91.29855			984,478,292,000.00	101,075,800	22,726,926,200
Total ES26 SPOT									984,478,292,000.00	101,075,800	22,726,926,200
Total For ES26									984,478,292,000.00	101,075,800	22,726,926,200
ES26/R On 02/04/2026 Spot Bond			7.85000	102.61432	7.85000	102.59261			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			10.47000	79.70046	10.41000	80.06407			71,921,589,846,000.00	6,869,301,800	86,783,178,000
Total ES33 SPOT									71,921,589,846,000.00	6,869,301,800	86,783,178,000
Total For ES33									71,921,589,846,000.00	6,869,301,800	86,783,178,000
ES33/R On 15/09/2033 Spot Bond			7.50000	102.86749	7.50000	102.84658			0.00	0	0
Total ES33/R209 SPOT									0.00	0	0
Total For ES33/R209									0.00	0	0
ES42 On 25/04/2042 Spot Bond			10.53000	84.45428	10.53000	84.43047			234,347,256,000.00	22,255,200	60,953,820,100
Total ES42 SPOT									234,347,256,000.00	22,255,200	60,953,820,100
Total For ES42									234,347,256,000.00	22,255,200	60,953,820,100
ES42/R On 25/04/2042 Spot Bond			8.50000	102.28986	8.50000	102.26647			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	101.87814			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	99.90328			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	27.97977	100.00000	32.67835			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIF01U SPOT										0.00	0	0
Total For FIF01U										0.00	0	0
FIF02U On 01/11/2018 Spot Bond			100.00000	28.06670	100.00000	32.75932				0.00	0	0
Total FIF02U SPOT										0.00	0	0
Total For FIF02U										0.00	0	0
FIF03U On 01/11/2018 Spot Bond			100.00000	28.17734	100.00000	32.86237				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	28.28798	100.00000	32.96542				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	101.77666				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	101.60941				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	101.67474				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	101.59201				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	101.57493				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	100.86898				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	101.27490				0.00	0	0
Total FIFB10 SPOT										0.00	0	0
Total For FIFB10										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond			100.00000		100.00000	100.00000				0.00	0	0
Total FIFB11 SPOT										0.00	0	0
Total For FIFB11										0.00	0	0
FIFC31 On 09/02/2017 Spot Bond				100.00000	0.00000	103.93856				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFC31 SPOT										0.00	0	0
Total For FIFC31										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	0.28862	100.00000	0.28792				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	0.28862	100.00000	0.28792				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	10.47090	100.00000	10.44553				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	10.19740	100.00000	10.17269				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			9.79500	98.78248	9.79500	98.75653				0.00	0	660,347,300
Total FRB05 SPOT										0.00	0	660,347,300
Total For FRB05										0.00	0	660,347,300
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	101.11933				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	102.31808				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	101.59162				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	97.49628			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			11.08500	95.43409	11.08500	97.96220			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRB15 On 06/03/2025 Spot Bond				100.00000	0.00000	102.45924			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	100.51773			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	100.66746			0.00	0	0
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRB17/On 08/01/2027 Spot Bond			100.00000	11.58400	100.00000	11.55532			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	100.89288			0.00	80,000,000	40,000,000
Total FRB18 SPOT									0.00	80,000,000	40,000,000
Total For FRB18									0.00	80,000,000	40,000,000
FRB19 On 14/04/2021 Spot Bond			11.78500	105.50178	11.78500	105.46859			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	102.13117			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	102.09777			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	101.67572			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			10.59500	103.70190	10.59500	103.67250		2,119,000,000,000.00		200,000,000	609,338,000

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 FRBC21 SPOT										2,119,000,000,000.00	200,000,000	609,338,000
Total For FRBC21										2,119,000,000,000.00	200,000,000	609,338,000
FRBC2:On 21/12/2018 Spot Bond				100.00000	0.00000	101.17441				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	136.42662	3.08500	139.51296				0.00	0	0
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0
FRBI23:On 07/12/2023 Spot Bond			3.35000	113.89757	3.35000	274.57071				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	107.90190	3.49000	114.67001				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			3.66000	91.24325	3.66000	160.27173				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	95.72228	3.84000	195.39259				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	92.92947	3.88000	92.64569				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			3.90000	94.84670	3.90000	94.54672				0.00	0	0
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ0:On 30/11/2020 Spot Bond			7.10500	76.89644	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	50.62133	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	49.20035	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	89.68059	100.00000	89.46078				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC04U SPOT										0.00	0	0
Total For FRC04U										0.00	0	0
FRC05I On 13/10/2018 Spot Bond			100.00000	29.49423	100.00000	29.42119				0.00	0	0
Total FRC05U SPOT										0.00	0	0
Total For FRC05U										0.00	0	0
FRC06I On 31/12/2017 Spot Bond			100.00000	60.49933	100.00000	60.34952				0.00	0	0
Total FRC06U SPOT										0.00	0	0
Total For FRC06U										0.00	0	0
FRC10I On 03/06/2021 Spot Bond				100.00000	0.00000	101.82112				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC10I On 20/06/2017 Spot Bond				100.00000	0.00000	101.26011				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC11I On 20/06/2017 Spot Bond				100.00000	0.00000	101.11253				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC11I On 20/06/2017 Spot Bond				100.00000	0.00000	101.20565				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC11I On 20/06/2017 Spot Bond			7.47000	100.24005	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC11I On 20/06/2017 Spot Bond			7.47000	100.24005	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC11I 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
FRC11I 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
FRC12I 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
FRC12I On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC12:On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC12:On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC12:On 20/06/2017 Spot Bond				100.00000	0.00000	101.18635				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC12:On 20/09/2017 Spot Bond			6.00000	100.19325	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC12:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC12:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC12:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC12:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC13: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 FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC133 On 20/09/2017 Spot Bond				100.00000	0.00000	101.50337				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
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	61.59333	100.09221	61.44068				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	101.09200				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	105.15860				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC15:On 20/09/2017 Spot Bond				100.00000	0.00000	101.18283				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15:On 20/09/2017 Spot Bond			5.76400	96.88089	5.76400	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15:On 20/12/2017 Spot Bond				100.00000	0.00000	101.19421				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	101.10452				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	101.13519				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	101.43559				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	101.11815				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	81.05970	13.22500	81.03040				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	101.06373				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	101.06486				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	101.47558				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	101.05443				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC168:On 31/01/2025 Spot Bond			3.98500	106.95819	3.98500	110.62786				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC169:On 20/06/2018 Spot Bond				100.00000	0.00000	101.14661				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC170:On 20/06/2018 Spot Bond				100.00000	0.00000	101.14661				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC171:On 21/02/2018 Spot Bond				100.00000	0.00000	101.93136				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC172:On 30/06/2017 Spot Bond				100.00000	0.00000	100.87439				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC173:On 20/06/2018 Spot Bond				100.00000	0.00000	101.14661				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC174:On 20/09/2018 Spot Bond				100.00000	0.00000	101.08973				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC176:On 20/09/2018 Spot Bond				100.00000	0.00000	101.06814				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC177:On 06/08/2023 Spot Bond				100.00000	0.00000	102.53340				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC178:On 20/09/2020 Spot Bond				100.00000	0.00000	101.22225				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC179:On 06/08/2023 Spot Bond				100.00000	0.00000	110.29940				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC181:On 26/01/2021 Spot Bond				100.00000	0.00000	100.04162				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.37899				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	101.37786				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	101.13533				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	101.13533				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 02/04/2017 Spot Bond				100.00000	0.00000	100.68962				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	100.72146				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	105.01800	10.00000	104.99100				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 20/06/2024 Spot Bond				100.00000	0.00000	101.18948				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	100.36059				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	100.36059				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC20: On 06/05/2017 Spot Bond				100.00000	0.00000	102.23130				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC204 On 06/05/2017 Spot Bond			8.75000	102.06616	8.75000	102.04339				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	101.11707				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC206 On 20/09/2021 Spot Bond			100.00000	12.12941	100.00000	12.09937				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC207 On 20/09/2021 Spot Bond			100.00000	11.26319	100.00000	11.23530				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208 On 07/10/2020 Spot Bond				100.00000	0.00000	97.00244				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC209 On 20/12/2019 Spot Bond			100.00000	19.01388	100.00000	18.96680				0.00	0	0
FRC210 On 20/12/2019 Spot Bond				100.00000	0.00000	101.16925				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC210 On 29/10/2017 Spot Bond			100.00000	82.22906	100.00000	82.04593				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC211 On 07/05/2020 Spot Bond				100.00000	0.00000	102.17398				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC212 On 04/06/2021 Spot Bond			100.00000	13.36442	100.00000	13.33133				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC213 On 07/11/2017 Spot Bond			100.00000	68.41871	100.00000	68.25297				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC214 On 07/11/2019 Spot Bond				100.00000	0.00000	102.17394				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC21(On 07/11/2017 Spot Bond			100.00000	68.17523	100.00000	68.01007				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC21(On 07/11/2017 Spot Bond				100.00000	0.00000	102.16929				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC21(On 07/11/2017 Spot Bond				100.00000	0.00000	102.07396				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC21(On 04/11/2019 Spot Bond				100.00000	0.00000	99.85530				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22(On 04/11/2017 Spot Bond				100.00000	0.00000	99.86314				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC22(On 31/01/2022 Spot Bond			3.41500	137.43361	3.41500	137.39927				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22(On 20/05/2020 Spot Bond				100.00000	0.00000	101.83473				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC22(On 30/03/2017 Spot Bond				100.00000	0.00000	100.93923				0.00	0	0
Total FRC229 SPOT										0.00	0	0
Total For FRC229										0.00	0	0
FRC23(On 20/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC230 SPOT										0.00	0	0
Total For FRC230										0.00	0	0
FRC23(On 25/06/2018 Spot Bond				100.00000	0.00000	100.84709				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC23(On 31/01/2022 Spot Bond			4.27500	132.09727	4.27500	132.06117				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23(On 20/12/2020 Spot Bond				100.00000	0.00000	101.65191				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0

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 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC235 SPOT										0.00	0	0
Total For FRC235										0.00	0	0
FRC23: On 08/02/2020 Spot Bond				100.00000	0.00000	102.77415				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC23: On 19/10/2020 Spot Bond				100.00000	0.00000	111.47543				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	103.42141				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	112.50217				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	112.08425				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	102.36835				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	101.96116				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	100.64666				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	105.02669				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	100.64036				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	100.51693				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC247 On 08/02/2020 Spot Bond				100.00000	0.00000	103.08434			0.00	0	0
Total FRC247 SPOT									0.00	0	0
Total For FRC247									0.00	0	0
FRC248 On 08/02/2020 Spot Bond				100.00000	0.00000	90.55977			0.00	0	0
Total FRC248 SPOT									0.00	0	0
Total For FRC248									0.00	0	0
FRC249 On 19/10/2020 Spot Bond				100.00000	0.00000	110.07960			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	90.65473			0.00	0	0
Total FRC250 SPOT									0.00	0	0
Total For FRC250									0.00	0	0
FRC251 On 13/02/2022 Spot Bond			100.00000	0.89660	100.00000	100.00000		520,000,000,000,000.00	5,200,000,000	5,200,000,000	
Total FRC251 SPOT								20,000,000,000,000.00	5,200,000,000	5,200,000,000	
Total For FRC251								20,000,000,000,000.00	5,200,000,000	5,200,000,000	
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	101.34315			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	100.02496			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	108.69241	3.94500	134.08089			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	102.27958	3.99500	133.77261			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	100.66261	3.97500	133.89583			0.00	0	0
Total FRC71 SPOT									0.00	0	0
Total For FRC71									0.00	0	0
FRC72 On 31/01/2017 Spot Bond			5.86000	99.98395	5.86000	142.00478			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	100.02791			0.00	0	0
Total FRC76 SPOT									0.00	0	0
Total For FRC76									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC94/ On 20/03/2017 Spot Bond				100.00000	0.00000	101.16149				0.00	0	0
Total FRC94A SPOT										0.00	0	0
Total For FRC94A										0.00	0	0
FRC96/ On 20/03/2017 Spot Bond				100.00000	0.00000	101.16035				0.00	0	0
Total FRC96A SPOT										0.00	0	0
Total For FRC96A										0.00	0	0
FRD01/ On 31/10/2020 Spot Bond				100.00000	0.00000	100.00016				0.00	0	0
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD01U On 22/12/2018 Spot Bond			100.00000	29.36128	100.00000	29.28857				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD09U On 26/06/2017 Spot Bond			100.00000	88.73020	100.00000	88.51587				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD13U On 31/12/2019 Spot Bond			100.00000	18.26383	100.00000	18.21860				0.00	0	0
Total FRD13U SPOT										0.00	0	0
Total For FRD13U										0.00	0	0
FRD15U On 31/12/2021 Spot Bond			100.00000	12.86044	100.00000	12.82859				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	2.13829	100.00000	2.11883				0.00	0	9,900,000,000
Total FRI33 SPOT										0.00	0	9,900,000,000
Total For FRI33										0.00	0	9,900,000,000
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	100.83687				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	102.33775				0.00	200,000,000	50,000,000
Total FRJ18 SPOT										0.00	200,000,000	50,000,000
Total For FRJ18										0.00	200,000,000	50,000,000
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.75732				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	99.89640				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	100.06745			0.00	0	130,000,000
Total FRJ21 SPOT									0.00	0	130,000,000
Total For FRJ21									0.00	0	130,000,000
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	101.92908			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	5.14546	100.00000	5.13556			0.00	0	0
Total FRS01U SPOT									0.00	0	0
Total For FRS01U									0.00	0	0
FRS021 On 13/05/2021 Spot Bond			100.00000	5.14546	100.00000	5.13556			0.00	0	0
Total FRS02U SPOT									0.00	0	0
Total For FRS02U									0.00	0	0
FRS100 On 15/01/2024 Spot Bond			2.23800	85.73562	2.23800	115.29764			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS101 On 31/01/2038 Spot Bond			2.64000	110.61118	2.64000	119.86989			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	100.25652	10.38000	100.22799			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS104 On 23/01/2024 Spot Bond			10.38000	100.25652	10.38000	100.22799			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS108 On 31/01/2038 Spot Bond			2.78000	107.92394	2.78000	117.14385			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS109 On 07/12/2033 Spot Bond			2.85000	221.55549	2.85000	221.50357			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS110 On 31/01/2038 Spot Bond			2.75000	117.74905	2.75000	117.72175		3,300,000,000,000.00	1,200,000,000	600,000,000	
Total FRS110 SPOT								3,300,000,000,000.00	1,200,000,000	600,000,000	
Total For FRS110								3,300,000,000,000.00	1,200,000,000	600,000,000	
FRS112 On 07/12/2033 Spot Bond			2.88000	220.70387	2.88000	220.65198			0.00	0	0
Total FRS112 SPOT								0.00	0	0	
Total For FRS112								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS113 On 29/04/2019 Spot Bond				100.00000	0.00000	100.02870				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			3.24000	116.80280	3.24000	116.77416				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS115 On 31/03/2038 Spot Bond			2.94500	114.05220	2.94500	114.02516				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS119 On 31/01/2038 Spot Bond			2.94500	114.05220	2.94500	114.02516				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	120.41191	3.00000	217.28504				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	215.95237	3.05000	215.90060				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	105.82401	2.77000	105.79943				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	169.79227	3.08000	215.07510				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			3.85500	98.53494	3.85500	98.50914				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			3.40000	104.36342	3.40000	164.24674				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			3.67000	88.57845	3.67000	101.44643				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			3.39000	104.48993	3.39000	164.40189				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0

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 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
FRS13(On 31/03/2028 Spot Bond			3.45000	163.51448	3.45000	163.47354				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS13(On 07/12/2033 Spot Bond			3.59000	201.66486	3.59000	201.61356				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS13(On 24/03/2020 Spot Bond				100.00000	0.00000	91.28672				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			3.60000	89.26623	3.60000	102.58544				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			3.85500	85.66761	3.85500	98.50914				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			3.38000	106.29350	3.38000	106.26705				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			3.26000	166.47515	3.26000	166.43431				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	207.60448	3.36000	207.55296				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			3.39000	164.44280	3.39000	164.40189				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			3.39000	164.44280	3.39000	164.40189				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS144 On 31/03/2028 Spot Bond			3.68000	96.42494	3.68000	159.97061			0.00	0	0
Total FRS145 SPOT									0.00	0	0
Total For FRS145									0.00	0	0
FRS145 On 31/01/2025 Spot Bond			3.54000	114.28324	3.54000	114.25428			0.00	0	0
Total FRS146 SPOT									0.00	0	0
Total For FRS146									0.00	0	0
FRS146 On 31/01/2022 Spot Bond			3.11500	139.35297	3.11500	139.31928			0.00	0	0
Total FRS147 SPOT									0.00	0	0
Total For FRS147									0.00	0	0
FRS147 On 06/05/2021 Spot Bond				100.00000	0.00000	116.17200			0.00	0	0
Total FRS148 SPOT									0.00	0	0
Total For FRS148									0.00	0	0
FRS148 On 31/03/2028 Spot Bond			3.74000	159.11224	3.74000	159.07114			0.00	0	0
Total FRS149 SPOT									0.00	0	0
Total For FRS149									0.00	0	0
FRS149 On 31/03/2028 Spot Bond			3.78000	158.51586	3.78000	158.47478			0.00	0	0
Total FRS150 SPOT									0.00	0	0
Total For FRS150									0.00	0	0
FRS150 On 31/01/2025 Spot Bond			3.51000	114.53244	3.51000	114.50351			0.00	0	0
Total FRS151 SPOT									0.00	0	0
Total For FRS151									0.00	0	0
FRS151 On 31/03/2028 Spot Bond			3.75000	158.96289	3.75000	158.92181			0.00	0	0
Total FRS152 SPOT									0.00	0	0
Total For FRS152									0.00	0	0
FRS152 On 31/03/2028 Spot Bond			3.79000	158.36719	3.79000	158.32607			0.00	0	0
Total FRS153 SPOT									0.00	0	0
Total For FRS153									0.00	0	0
FRS153 On 08/08/2017 Spot Bond				100.00000	0.00000	101.88498			0.00	0	0
Total FRS154 SPOT									0.00	0	0
Total For FRS154									0.00	0	0
FRS154 On 19/09/2017 Spot Bond				100.00000	0.00000	100.96963			0.00	0	0
Total FRS155 SPOT									0.00	0	0
Total For FRS155									0.00	0	0
FRS155 On 03/10/2017 Spot Bond				100.00000	0.00000	100.63287			0.00	0	0
Total FRS156 SPOT									0.00	0	0
Total For FRS156									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS36 On 07/12/2023 Spot Bond			2.71000	118.16918	2.71000	284.87311			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	118.92243	2.60000	286.68985			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	114.09365	3.32000	275.04361			0.00	0	0
Total FRS43 SPOT									0.00	0	0
Total For FRS43									0.00	0	0
FRS46 On 31/01/2022 Spot Bond			3.07500	98.51267	3.07500	139.57759			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	100.09247			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	142.68675	2.60500	142.65424			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	99.85832			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			2.62000	116.66232	2.62000	116.63569			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	95.00164	104.97509	94.74553			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	93.18959	101.07593	92.95436			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	91.07042	100.44759	90.84296			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	91.52751	100.76967	91.30053			0.00	0	0
Total FRS76 SPOT									0.00	0	0
Total For FRS76									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	124.44225	2.37000	124.41476			0.00	0	0
Total FRS81 SPOT									0.00	0	0
Total For FRS81									0.00	0	0
FRS82 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS82 SPOT									0.00	0	0
Total For FRS82									0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.70000	95.00075	2.70000	121.46815			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	99.51041			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	94.79260	2.73000	121.20190			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	101.75752			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	117.55710	2.80000	283.39687			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	102.06880			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	101.61821			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			8.11000	103.47854	8.11000	103.45582			0.00	0	0
Total FRX17 SPOT									0.00	0	0
Total For FRX17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRX18 On 14/04/2018 Spot Bond			8.29500	105.61341	8.29500	105.58983				0.00	0	0
Total FRX18 SPOT										0.00	0	0
Total For FRX18										0.00	0	0
FRX19 On 15/11/2019 Spot Bond			8.67000	102.71698	8.67000	102.69290				0.00	0	916,160,600
Total FRX19 SPOT										0.00	0	916,160,600
Total For FRX19										0.00	0	916,160,600
FRX20 On 01/10/2020 Spot Bond			8.91500	102.42973	8.91500	102.40519				0.00	0	0
Total FRX20 SPOT										0.00	0	0
Total For FRX20										0.00	0	0
FRX23 On 28/02/2023 Spot Bond			9.64500	94.72451	9.64500	94.69987				0.00	0	0
Total FRX23 SPOT										0.00	0	0
Total For FRX23										0.00	0	0
FRX24 On 10/12/2024 Spot Bond			9.93000	105.93899	9.93000	105.91079				0.00	0	629,898,500
Total FRX24 SPOT										0.00	0	629,898,500
Total For FRX24										0.00	0	629,898,500
FRX26 On 01/10/2026 Spot Bond			10.32000	98.24349	10.32000	98.21633				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			10.58000	94.23549	10.58000	94.20866				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			10.67000	95.80042	10.67000	95.77337				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			10.90500	77.08717	10.90500	77.06469				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	100.98178				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	101.01017				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	101.43253				0.00	0	0
Total FS1B1 SPOT										0.00	0	0
Total For FS1B1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.08973			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	101.23728			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
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	101.56800			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	101.59630			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	101.74752			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	101.79591			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	102.00876			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	6.56245	100.00000	6.54655			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	1.10100	100.00000	1.09833			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	36.45452	100.00000	36.36425				0.00	0	0
Total FS4A1U SPOT										0.00	0	0
Total For FS4A1U										0.00	0	0
FS4A2L On 20/03/2020 Spot Bond			100.00000	6.11605	100.00000	6.10091				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	1.02610	100.00000	1.02356				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	13.82710	100.00000	13.79286				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	2.31980	100.00000	2.31406				0.00	0	0
Total FS5A2U SPOT										0.00	0	0
Total For FS5A2U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS5A3L On 20/04/2023 Spot Bond			100.00000	0.38920	100.00000	0.38823			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	3.62469	100.00000	3.61572			0.00	0	0
Total FS5A4U SPOT									0.00	0	0
Total For FS5A4U									0.00	0	0
FS5A5L On 20/02/2042 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS5A5U SPOT									0.00	0	0
Total For FS5A5U									0.00	0	0
FS5B1L On 20/02/2021 Spot Bond			100.00000	3.62469	100.00000	3.61572			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	3.62469	100.00000	3.61572			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	3.62469	100.00000	3.61572			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	3.62469	100.00000	3.61572			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	100.39407			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			10.09000	102.78201	10.09000	102.75414			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	101.78647			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	101.62917			0.00	0	0
Total GH31A2 SPOT									0.00	0	0
Total For GH31A2									0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.64742			0.00	0	0
Total GH31A3 SPOT									0.00	0	0
Total For GH31A3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GH31B On 25/02/2042 Spot Bond				100.00000	0.00000	101.76595				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	101.91177				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	102.00287				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0
GPT39 On 02/03/2017 Spot Bond				100.00000	0.00000	101.34768				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	17.73689	100.00000	17.69297				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	62.83761	100.00000	62.68201				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	23.14262	100.00000	23.08532				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	15.34906	100.00000	15.31187				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	24.04480	100.00000	23.98525				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	15.96921	100.00000	15.92966				0.00	0	0
Total GRB06U SPOT										0.00	0	0
Total For GRB06U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRB07 On 31/01/2022 Spot Bond			100.00000	3.13094	100.00000	3.12500				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	99.72678	100.00000	100.00000				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	66.97248	100.00000	66.84982				0.00	0	0
Total GRB10U SPOT										0.00	0	0
Total For GRB10U										0.00	0	0
GRB11 On 31/01/2018 Spot Bond			100.00000	50.09504	100.00000	50.00000				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	36.38966	100.00000	36.34926				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	25.04752	100.00000	25.00000				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	16.17318	100.00000	16.15522				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	12.52376	100.00000	12.50000				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	7.18808	100.00000	7.18010				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	6.28571	100.00000	6.27378				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	3.19825	100.00000	3.19470				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	3.13094	100.00000	3.12500				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.49010				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	100.15177				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	100.15984				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	101.55628				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	101.81521				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	100.83467				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	100.67935				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	101.91398				0.00	0	0
Total GRT10 SPOT										0.00	0	0
Total For GRT10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT11 On 13/05/2021 Spot Bond				100.00000	0.00000	101.92792				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	100.85761				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	100.36495				0.00	0	0
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond				100.00000	0.00000	101.18389				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	100.50382				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	100.35069				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			9.92500	104.03687	9.92500	104.00919				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	0.00006	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	111.27671				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	106.26712				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	102.27790				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	100.62973				0.00	0	0
Total HC2T1 SPOT										0.00	0	0
Total For HC2T1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HC3T1 On 28/03/2019 Spot Bond				100.00000	0.00000	100.86470			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	101.12159			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	18.48323	100.00000	18.43846			0.00	0	0
Total HIL01U SPOT									0.00	0	0
Total For HIL01U									0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	101.20333			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	99.95497			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	98.99381			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	100.50213			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	100.50727			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	100.51327			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	8.91579	100.00000	8.89371			0.00	0	0
Total HM1B8U SPOT									0.00	0	0
Total For HM1B8U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HM1B9 On 19/07/2048 Spot Bond			100.00000	8.91579	100.00000	8.89371			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	9.45799	100.00000	9.43456			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	9.45799	100.00000	9.43456			0.00	0	0
Total HM1C5U SPOT									0.00	0	0
Total For HM1C5U									0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	10.15510	100.00000	10.12995			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	10.15510	100.00000	10.12995			0.00	0	0
Total HM1D5U SPOT									0.00	0	0
Total For HM1D5U									0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	11.00712	100.00000	10.97987			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.95965				0.00	0	0
Total HPF04 SPOT										0.00	0	0
Total For HPF04										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	105.01800	10.00000	104.99100				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			8.10000	104.57369	8.10000	104.55057				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	101.98943				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	101.88305				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	100.42643				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	100.38528				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			8.78000	102.89392	8.78000	102.86950				0.00	0	5,191,034,600
Total HWAY20 SPOT										0.00	0	5,191,034,600
Total For HWAY20										0.00	0	5,191,034,600
HWAY2 On 31/07/2020 Spot Bond			100.00000	15.06583	100.00000	15.03212				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	117.89668	2.75000	284.21588				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2 On 07/12/2024 Spot Bond			2.46000	122.41415	2.46000	295.10857			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	102.37813	2.68000	102.35459			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			10.49000	90.17981	10.49000	90.15434			0.00	0	3,789,816,500
Total HWAY34 SPOT									0.00	0	3,789,816,500
Total For HWAY34									0.00	0	3,789,816,500
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.27080	100.00000	9.25006			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			10.47000	90.13701	10.47000	90.11161			0.00	0	31,500,000,000
Total HWAY35 SPOT									0.00	0	31,500,000,000
Total For HWAY35									0.00	0	31,500,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.27077	100.00000	9.25003			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	100.36341			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	101.04884			0.00	3,000,000,000	1,000,000,000
Total HWF09 SPOT									0.00	3,000,000,000	1,000,000,000
Total For HWF09									0.00	3,000,000,000	1,000,000,000
HWF10 On 30/09/2019 Spot Bond			100.00000	18.14945	100.00000	18.10451			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	105.01800	10.00000	104.99100			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	127.05305	2.09000	127.02590		153,406,000,000.00		73,400,000	72,603,680,000
Total I2025 SPOT								153,406,000,000.00		73,400,000	72,603,680,000
Total For I2025								153,406,000,000.00		73,400,000	72,603,680,000
I2029 On 31/03/2029 Spot Bond			2.08000	100.69112	2.08000	100.66965		52,832,000,000,000.00		25,400,000,000	23,006,200,000
Total I2029 SPOT								52,832,000,000,000.00		25,400,000,000	23,006,200,000
Total For I2029								52,832,000,000,000.00		25,400,000,000	23,006,200,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2033 On 28/02/2033 Spot Bond			2.05000	107.29270	2.05000	107.26988			16,462,730,000,000.00	8,030,600,000	57,345,300,000
Total I2033 SPOT									16,462,730,000,000.00	8,030,600,000	57,345,300,000
Total For I2033									16,462,730,000,000.00	8,030,600,000	57,345,300,000
I2038 On 31/01/2038 Spot Bond			2.04000	132.46582	2.02000	132.88266			106,926,010,032,000.00	52,414,710,800	156,690,170,700
Total I2038 SPOT									16,926,010,032,000.00	52,414,710,800	156,690,170,700
Total For I2038									16,926,010,032,000.00	52,414,710,800	156,690,170,700
I2046 On 31/03/2046 Spot Bond			2.04000	133.70368	2.04000	133.67533			457,973,880,000,000.00	224,497,000,000	278,719,706,500
Total I2046 SPOT									57,973,880,000,000.00	224,497,000,000	278,719,706,500
Total For I2046									57,973,880,000,000.00	224,497,000,000	278,719,706,500
I2050 On 31/12/2050 Spot Bond			2.05000	142.05597	2.05000	142.02575			11,026,777,390,000.00	5,378,915,800	47,083,798,012
Total I2050 SPOT									11,026,777,390,000.00	5,378,915,800	47,083,798,012
Total For I2050									11,026,777,390,000.00	5,378,915,800	47,083,798,012
IBL22 On 15/03/2018 Spot Bond			8.75000	105.10855	8.75000	105.08368			0.00	0	0
Total IBL22 SPOT									0.00	0	0
Total For IBL22									0.00	0	0
IBL34 On 31/01/2017 Spot Bond			5.40000	99.98521	5.40000	142.00478			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	100.35619	2.67500	142.19113			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	100.79479			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			8.87000	102.80283	8.87000	102.77833			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	101.37339			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	105.01800	10.00000	104.99100			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			9.22500	98.83153	9.22500	98.80704			0.00	0	127,397,800
Total IBL45 SPOT									0.00	0	127,397,800
Total For IBL45									0.00	0	127,397,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL46 On 15/01/2020 Spot Bond			9.56000	94.50967	9.56000	94.48529			0.00	0	251,250,400
Total IBL46 SPOT									0.00	0	251,250,400
Total For IBL46									0.00	0	251,250,400
IBL49 On 02/04/2018 Spot Bond			9.26000	100.35971	9.26000	100.33475			0.00	0	134,410,500
Total IBL49 SPOT									0.00	0	134,410,500
Total For IBL49									0.00	0	134,410,500
IBL49/F On 02/04/2018 Spot Bond			7.34000	102.43831	7.34000	102.41803			0.00	0	0
Total IBL49/R203 SPOT									0.00	0	0
Total For IBL49/R203									0.00	0	0
IBL50 On 02/08/2020 Spot Bond			9.55000	98.66237	9.55000	98.63736			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	99.51506			0.00	0	0
Total IBL53 SPOT									0.00	0	0
Total For IBL53									0.00	0	0
IBL55 On 31/07/2018 Spot Bond			9.00500	98.79393	9.00500	98.76990			0.00	0	0
Total IBL55 SPOT									0.00	0	0
Total For IBL55									0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	100.00001			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	101.77533			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			8.52000	103.96877	8.52000	103.94458			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			8.96500	104.64488	8.96500	104.61994			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			10.08500	105.51427	10.08500	105.48606			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	101.49497			0.00	0	0
Total IBL61 SPOT									0.00	0	0
Total For IBL61									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	100.20246				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	100.09362				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	99.46912				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	100.02236				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	101.31198				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	137.49712	3.40500	137.46278				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	100.93050				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	39.20756	100.00000	39.11047				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	101.86218				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	101.76699				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				106.63221	0.00000	102.15426				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	101.66564				0.00	0	0
Total IBL77 SPOT										0.00	0	0
Total For IBL77										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL78 On 25/11/2022 Spot Bond			10.13500	101.42474	10.13500	101.39704				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			8.79500	102.28821	8.79500	102.26389				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	23.82077	100.00000	23.76306				0.00	0	0
Total IBL80U SPOT										0.00	0	0
Total For IBL80U										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	11.32304	100.00000	11.29560				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	100.05892				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	100.98955				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	20.99959	100.00000	20.94759				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	102.15990				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	101.80567				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			9.09500	103.27158	9.09500	103.24621				0.00	0	1,996,802,100
Total IBL87 SPOT										0.00	0	1,996,802,100
Total For IBL87										0.00	0	1,996,802,100
IBL88 On 20/05/2021 Spot Bond			9.52500	104.80374	9.52500	104.77680				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	14.90069	100.00000	14.86735				0.00	0	0
Total IBL88/R208 SPOT										0.00	0	0
Total For IBL88/R208										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL89 On 26/05/2021 Spot Bond				100.00000	0.00000	101.69816			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	25.21963	100.00000	25.15853			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	101.47090			0.00	0	0
Total IBL91 SPOT									0.00	0	0
Total For IBL91									0.00	0	0
IBL92 On 12/01/2020 Spot Bond				100.00000	0.00000	100.47457			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	101.50067			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	101.64741			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	101.26117			0.00	0	0
Total IBL95 SPOT									0.00	0	0
Total For IBL95									0.00	0	0
IBL96 On 21/09/2019 Spot Bond				100.00000	0.00000	101.00688			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	100.68883			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	100.71971			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			8.96500	102.60522	8.96500	102.58050			0.00	0	0
Total IBL99 SPOT									0.00	0	0
Total For IBL99									0.00	0	0
IDC01U On 08/11/2026 Spot Bond			100.00000	0.03638	100.00000	0.03630			0.00	0	0
Total IDC01U SPOT									0.00	0	0
Total For IDC01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	99.94814				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			9.84500	97.71759	9.84500	97.69179				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	101.57783				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	101.55207				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.61000	96.25687	10.61000	96.22939				0.00	0	642,612,200
Total IDCG06 SPOT										0.00	0	642,612,200
Total For IDCG06										0.00	0	642,612,200
IDCG07 On 13/11/2020 Spot Bond				100.00000	0.00000	101.91381				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			11.46000	101.20627	11.46000	101.15521				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	101.41564				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	101.43560				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			10.71000	102.22973	10.71000	102.20044				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	99.98630	5.00000	100.00000				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	101.43477	5.00000	101.42101				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCP05 On 14/03/2018 Spot Bond			4.00000	101.54349	4.00000	101.53238				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	101.17102	4.00000	101.16001				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			9.01000	99.64210	9.01000	99.61798				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			8.23500	104.47695	8.23500	104.45378				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	8.24017	100.00000	8.21976				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	81.26411	100.00000	81.08108				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	65.11042	100.00000	64.95269				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	4.93401	100.00000	4.92465				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	10.88531	100.00000	10.85835				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	17.96873	100.00000	17.92521				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	20.70476	100.00000	20.65349				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	8.93874	100.00000	8.91886				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN306U On 24/06/2020 Spot Bond			100.00000	14.37511	100.00000	14.33951				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	31.90558	100.00000	31.82658				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	74.38722	100.00000	74.24136				0.00	0	0
Total IN318U SPOT										0.00	0	0
Total For IN318U										0.00	0	0
IN319U On 20/12/2017 Spot Bond			100.00000	74.89711	100.00000	74.75280				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	94.76579	100.00000	94.52528				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	13.38928	100.00000	13.35684				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	13.34918	100.00000	13.31613				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	85.14042	100.00000	84.94780				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	19.06399	100.00000	19.01678				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	9.94305	100.00000	9.91843				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	96.79390	100.00000	96.54761				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	13.53855	100.00000	13.50502				0.00	0	0
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN339U On 12/12/2017 Spot Bond			100.00000	64.60241	100.00000	64.44244				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	45.15791	100.00000	45.04609				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	10.42348	100.00000	10.39266				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	0.00004	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	8.02038	100.00000	8.00243				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	40.25092	100.00000	40.15123				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	11.55946	100.00000	11.53373				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	83.46904	100.00000	83.21838				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	101.10274				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	101.21080				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	102.14044	6.50000	102.12246				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING211 On 25/11/2020 Spot Bond			10.00000	105.01800	10.00000	104.99100				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	101.08101				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	101.32379				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING335 On 15/08/2019 Spot Bond				100.00000	0.00000	93.61653				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	102.48880				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	100.33276				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	102.60611				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			12.08500	108.16285	12.08500	108.12836				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	105.01800	10.00000	104.99100				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	100.44954				0.00	320,000,000	160,000,000
Total IPF03 SPOT										0.00	320,000,000	160,000,000
Total For IPF03										0.00	320,000,000	160,000,000
IPF06 On 13/04/2017 Spot Bond			9.00000	102.60373	9.00000	102.57887				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	100.76369				0.00	0	0
Total IPF07 SPOT										0.00	0	0
Total For IPF07										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.69577			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	100.70492			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	29.36565	100.00000	29.29293			0.00	0	0
Total IPF11 SPOT									0.00	0	0
Total For IPF11									0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	100.36575			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	101.42805			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	101.05796			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	101.08707			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	101.10454			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	100.99479			0.00	0	0
Total IPF17 SPOT									0.00	0	0
Total For IPF17									0.00	0	0
IPF18 On 22/12/2021 Spot Bond				100.00000	0.00000	101.00560			0.00	0	0
Total IPF18 SPOT									0.00	0	0
Total For IPF18									0.00	0	0
IPF19 On 22/12/2022 Spot Bond				100.00000	0.00000	101.01641			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPFC13 On 26/04/2017 Spot Bond			100.00000	84.47108	100.00000	84.28337			382,000,000,000,000.00	53,820,000,000	27,620,000,000
Total IPFC13 SPOT									12,000,000,000,000.00	53,820,000,000	27,620,000,000
Total For IPFC13									12,000,000,000,000.00	53,820,000,000	27,620,000,000
IPL10 On 20/05/2021 Spot Bond			9.91500	99.99182	9.91500	99.96510			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	101.76714			0.00	0	0
Total IPL11 SPOT									0.00	0	0
Total For IPL11									0.00	0	0
IPL6 On 28/09/2017 Spot Bond			8.80000	103.98977	8.80000	103.96504			0.00	0	324,657,100
Total IPL6 SPOT									0.00	0	324,657,100
Total For IPL6									0.00	0	324,657,100
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	66.14393	100.00000	65.99592			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	100.64028			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	41.40441	100.00000	41.30188			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	100.76354			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	12.27448	100.00000	12.24409			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	101.51689			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	101.56062			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV017 On 31/01/2022 Spot Bond			3.76500	95.42301	3.76500	135.19749			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	100.00754	2.75000	100.00000			0.00	0	0
Total IV017/R212 SPOT									0.00	0	0
Total For IV017/R212									0.00	0	0
IV019 On 31/03/2028 Spot Bond			3.95000	156.01009	3.95000	155.96892			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	100.76517			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	100.54578			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	100.15025			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	99.56060			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	99.52744			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	108.86992	4.09000	109.79112			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	108.77916	4.09000	109.79112			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	101.42415			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	102.49338			0.00	0	0
Total IV032 SPOT									0.00	0	0
Total For IV032									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV033 On 11/02/2021 Spot Bond				100.00000	0.00000	102.58400			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			11.78500	108.03424	11.78500	108.00064			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	100.72954			0.00	0	0
Total IV035 SPOT									0.00	0	0
Total For IV035									0.00	0	0
IV036 On 22/07/2021 Spot Bond				100.00000	0.00000	100.25125			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	101.24872			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	128.47697	4.85500	128.59535			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	101.05681			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			12.13500	103.52154	12.13500	103.48785			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	102.36508			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			12.02500	105.13504	12.02500	104.10420			0.00	0	0
Total IV043 SPOT									0.00	0	0
Total For IV043									0.00	0	0
IV044 On 31/01/2027 Spot Bond			100.00000	0.01666	100.00000	100.00000			0.00	0	0
Total IV044 SPOT									0.00	0	0
Total For IV044									0.00	0	0
IV045 On 31/01/2027 Spot Bond			100.00000	2.78591	100.00000	100.00000			0.00	0	0
Total IV045 SPOT									0.00	0	0
Total For IV045									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV057U On 14/07/2018 Spot Bond			100.00000	34.26352	100.00000	34.17867			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			10.29500	107.40567	10.29500	107.37589			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	100.86480			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	1.69867	100.00000	1.69545			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			4.05000	154.55759	4.05000	154.51639			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA659 On 09/02/2017 Spot Bond			7.65000	99.83261	7.65000	99.70743			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	99.68252	7.75000	99.55609			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	99.38801	7.75000	99.26233			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	99.24141	7.75000	99.11610			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	99.09525	7.75000	98.97030			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	98.93610	7.85000	98.80995			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	98.64225	7.85000	98.51685			0.00	0	0
Total IVA667 SPOT									0.00	0	0
Total For IVA667									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA668 On 13/04/2017 Spot Bond			7.85000	98.49598	7.85000	98.37095			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	105.01800	10.00000	104.99100			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	101.50916			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	100.38354			0.00	0	0
Total IVC017 SPOT									0.00	0	0
Total For IVC017									0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	100.47734			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	100.36365			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	100.70927			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	100.16443			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	100.79656			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	100.81382			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	95.72460			0.00	0	0
Total IVC035 SPOT									0.00	0	0
Total For IVC035									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC036 On 16/07/2019 Spot Bond			9.56500	99.81244	9.56500	99.78668				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	22.01027	100.00000	21.96102				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	21.99751	100.00000	21.94304				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			9.65500	99.11400	9.65500	99.08819				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	100.02324				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	100.48220				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	99.85514				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	101.81537				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	101.45125				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	99.92816				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	102.08643				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	100.88375				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.00014				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	100.72753				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	99.82426				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	101.20547				0.00	0	0
Total IVC064 SPOT										0.00	0	0
Total For IVC064										0.00	0	0
IVC065 On 10/09/2018 Spot Bond				100.00000	0.00000	101.29581				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	62.13083	100.00000	61.97698				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	99.86153				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	100.64219				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	100.21055				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	99.85784				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	101.78146				0.00	0	0
Total IVC078 SPOT										0.00	0	0
Total For IVC078										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC079 On 23/05/2018 Spot Bond				100.00000	0.00000	101.78146				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	100.38908				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	13.99958	100.00000	13.96492				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	100.02510				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	102.00697				0.00	0	0
Total IVC086 SPOT										0.00	0	0
Total For IVC086										0.00	0	0
IVC087 On 07/10/2018 Spot Bond				100.00000	0.00000	100.49680				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	100.45171				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	100.00004				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	100.00005				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	101.79253				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	101.71841				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			10.50500	102.75950	10.50500	102.73059				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC097 On 14/06/2021 Spot Bond				100.00000	0.00000	101.27481			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			8.96500	101.19451	8.96500	101.17014			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	100.16303			0.00	0	0
Total IVC101 SPOT									0.00	0	0
Total For IVC101									0.00	0	0
IVC102 On 31/01/2020 Spot Bond			100.00000	8.61150	100.00000	100.00000			0.00	0	0
Total IVC102 SPOT									0.00	0	0
Total For IVC102									0.00	0	0
IVC103 On 29/06/2021 Spot Bond			100.00000	2.18063	100.00000	100.00000			0.00	0	0
Total IVC103 SPOT									0.00	0	0
Total For IVC103									0.00	0	0
IVC68U On 07/12/2021 Spot Bond			100.00000	3.47565	100.00000	3.46905			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	42.95988	100.00000	42.85349			0.00	0	0
Total IVC73U SPOT									0.00	0	0
Total For IVC73U									0.00	0	0
IVC74U On 22/09/2018 Spot Bond			100.00000	30.85552	100.00000	30.77911			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	5.02383	100.00000	5.01430			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	2.21601	100.00000	2.21181			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	2.17020	100.00000	2.16608			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	1.83970	100.00000	1.83621			0.00	0	0
Total IVC91U SPOT									0.00	0	0
Total For IVC91U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC95U On 02/12/2021 Spot Bond			100.00000	3.50880	100.00000	3.50215			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	1.75440	100.00000	1.75107			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	1.71487	100.00000	1.71162			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	100.00000			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	101.41446			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	101.27512			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	101.45507			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0
KAP004 On 29/06/2018 Spot Bond				100.00000	0.00000	100.83042			0.00	0	0
Total KAP004 SPOT									0.00	0	0
Total For KAP004									0.00	0	0
KAP005 On 29/06/2021 Spot Bond				100.00000	0.00000	100.87927			0.00	0	0
Total KAP005 SPOT									0.00	0	0
Total For KAP005									0.00	0	0
KAP006 On 26/10/2021 Spot Bond			10.05500	103.36135	10.05500	103.33350			0.00	0	0
Total KAP006 SPOT									0.00	0	0
Total For KAP006									0.00	0	0
KAP007 On 28/11/2019 Spot Bond				100.00000	0.00000	101.65527			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	101.65527			0.00	0	0
Total KAP008 SPOT									0.00	0	0
Total For KAP008									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KAP04I On 01/07/2019 Spot Bond			100.00000	23.82487	100.00000	23.76587			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	104.20392			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	99.97262			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	99.82574			0.00	0	0
Total KSB009 SPOT									0.00	0	0
Total For KSB009									0.00	0	0
KW01 On 31/10/2027 Spot Bond			9.16000	132.70878	9.16000	132.67594			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	100.87972			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	101.31718			0.00	0	0
Total LBK06 SPOT									0.00	0	0
Total For LBK06									0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	100.91544			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	100.84242			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK08/J On 30/10/2019 Spot Bond			100.00000	17.08417	100.00000	17.04187			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			10.23000	100.23730	10.23000	100.20967			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK11/R On 28/11/2019 Spot Bond			9.62000	101.70140	9.62000	101.67501			0.00	0	0
Total LBK11/R207 SPOT									0.00	0	0
Total For LBK11/R207									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK12L On 25/02/2020 Spot Bond			9.71000	104.20861	9.71000	104.18177			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	101.05814			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	42.12104	100.00000	42.01674			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	100.54354			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	101.60170			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			9.00000	102.90282	9.00000	102.87820			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			9.65000	100.34918	9.65000	100.32321			0.00	0	831,309,600
Total LGL03 SPOT									0.00	0	831,309,600
Total For LGL03									0.00	0	831,309,600
LGL04 On 14/08/2020 Spot Bond			10.10500	101.51394	10.10500	101.48675		4,042,000,000,000.00	400,000,000	1,886,229,600	
Total LGL04 SPOT								4,042,000,000,000.00	400,000,000	1,886,229,600	
Total For LGL04								4,042,000,000,000.00	400,000,000	1,886,229,600	
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	101.36275			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			10.23500	103.18617	10.23500	103.15789			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	100.72160			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	102.75506			0.00	0	0
Total LHL17 SPOT									0.00	0	0
Total For LHL17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL18 On 14/11/2018 Spot Bond			13.29500	102.89275	13.29500	102.85618			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			14.13000	103.44097	14.13000	103.40196			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	101.32283			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	101.80457			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	102.23064			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	101.77420			0.00	0	0
Total LRFA2 SPOT									0.00	0	0
Total For LRFA2									0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total LRFB1 SPOT									0.00	0	0
Total For LRFB1									0.00	0	0
LRFB2 On 20/11/2019 Spot Bond				100.00000	0.00000	101.88008			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	101.99552			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	99.95472			0.00	0	0
Total MAQ081 SPOT									0.00	0	0
Total For MAQ081									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ08 On 02/02/2017 Spot Bond				100.00000	0.00000	99.95836			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	99.78569			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	99.14509			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	101.15329			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	99.73105			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	103.35327			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	103.37398			0.00	0	0
Total MAQ0A2 SPOT									0.00	0	0
Total For MAQ0A2									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	88.97992			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	88.38423			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	103.25293			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	101.04136			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	101.00994			0.00	0	0
Total MAQ0J2 SPOT									0.00	0	0
Total For MAQ0J2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	101.00306				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	100.85538				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF03 On 17/04/2017 Spot Bond				100.00000	0.00000	100.38122				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBF04 On 07/08/2017 Spot Bond				100.00000	0.00000	99.97342				0.00	200,000,000	0
Total MBF042 SPOT										0.00	200,000,000	0
Total For MBF042										0.00	200,000,000	0
MBF04 On 13/04/2018 Spot Bond				100.00000	0.00000	100.43497				0.00	0	0
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0
MBF04 On 17/08/2018 Spot Bond				100.00000	0.00000	102.00168				0.00	0	0
Total MBF046 SPOT										0.00	0	0
Total For MBF046										0.00	0	0
MBF04 On 07/06/2019 Spot Bond				100.00000	0.00000	101.09859				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBF04 On 13/03/2017 Spot Bond				100.00000	0.00000	101.11597				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	101.56169				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	101.82298				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	102.20017				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	25.28721	100.00000	25.22595				0.00	0	0
Total MBF051/JIBAR SPOT										0.00	0	0
Total For MBF051/JIBAR										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF05: On 28/09/2017 Spot Bond				100.00000	0.00000	100.78196				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	100.82778				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	98.32584	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	101.22066				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	85.23482	100.00000	85.03705				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	55.79723	100.00000	55.65906				0.00	0	0
Total MBP30U SPOT										0.00	0	0
Total For MBP30U										0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	55.84203	100.00000	55.70375				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	65.17699	100.00000	65.01910				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	95.80052	100.00000	95.54974				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	100.02193				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			9.19500	102.34351	9.19500	102.31824				0.00	0	0
Total MBSA01 SPOT										0.00	0	0
Total For MBSA01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBSA0 On 16/04/2019 Spot Bond			8.00000	104.71274	8.00000	104.69018			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			9.24500	101.97914	9.24500	101.95382			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	102.63347	8.91000	102.60889			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	100.61792			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	100.64101			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			9.21500	100.89937	9.21500	100.87427			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			9.91000	101.11376	9.91000	101.08674			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	101.00450			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			9.93000	101.94935	9.93000	101.92158			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			9.61000	101.22112	9.61000	101.19529			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	101.26465			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			9.78500	105.45128	9.78500	104.69064			0.00	0	960,834,600
Total MMIG02 SPOT									0.00	0	960,834,600
Total For MMIG02									0.00	0	960,834,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	101.06461				0.00	0	0
Total MMIG03 SPOT										0.00	0	0
Total For MMIG03										0.00	0	0
MMIG0 On 12/08/2030 Spot Bond			11.81000	101.89896	11.81000	102.57542				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			11.11500	104.96926	11.11500	104.03366				0.00	0	2,197,559,000
Total MMIG05 SPOT										0.00	0	2,197,559,000
Total For MMIG05										0.00	0	2,197,559,000
MQB02 On 31/05/2017 Spot Bond			9.31000	101.17162	9.31000	101.14659				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			9.31000	100.89588	9.31000	100.87116				0.00	0	45,950,200
Total MTN04 SPOT										0.00	0	45,950,200
Total For MTN04										0.00	0	45,950,200
MTN06 On 22/03/2017 Spot Bond			100.00000	96.23128	100.00000	95.99940				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	90.04501	100.00000	89.82804				0.00	0	0
Total MTN07U SPOT										0.00	0	0
Total For MTN07U										0.00	0	0
MTN08 On 19/04/2019 Spot Bond			100.00000	22.03569	100.00000	21.98111				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	27.63696	100.00000	27.57545				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	101.80314				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	10.65113	100.89771	10.62512				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
N4A302 On 14/08/2020 Spot Bond			100.61875	10.76675	100.61875	10.74053				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
N5B23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.02155				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	101.03292				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	101.15673				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	110.84385				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23U On 20/06/2023 Spot Bond			100.00000	12.08183	100.00000	12.05191				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
N5G23I On 20/06/2023 Spot Bond			100.00000	12.91305	100.00000	12.88108				0.00	0	0
Total N5G23U SPOT										0.00	0	0
Total For N5G23U										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			10.48500	92.17880	10.48500	92.15278				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			9.73500	100.48120	9.73500	100.45496				0.00	0	1,000,000,000
Total NAM02 SPOT										0.00	0	1,000,000,000
Total For NAM02										0.00	0	1,000,000,000
NAM03 On 01/08/2023 Spot Bond			10.03500	100.11730	10.03500	100.09066				0.00	0	0
Total NAM03 SPOT										0.00	0	0
Total For NAM03										0.00	0	0
NAM04 On 01/08/2026 Spot Bond			10.56000	99.70464	10.56000	99.67677				0.00	0	0
Total NAM04 SPOT										0.00	0	0
Total For NAM04										0.00	0	0
NBK11/ On 28/11/2020 Spot Bond			9.41500	100.01998	9.41500	99.99456				0.00	0	863,865,200
Total NBK11A SPOT										0.00	0	863,865,200
Total For NBK11A										0.00	0	863,865,200
NBK12/ On 19/03/2021 Spot Bond			9.79500	102.09514	9.79500	102.06817				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			9.38000	103.47762	9.38000	103.45142				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			9.78500	103.32892	9.78500	103.30165				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	101.73934				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			9.59500	99.97432	9.59500	99.85294				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			9.83500	100.08273	9.83500	100.05662				0.00	0	0
Total NBK15A SPOT										0.00	0	0
Total For NBK15A										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	101.81551				0.00	0	0
Total NBK15B SPOT										0.00	0	0
Total For NBK15B										0.00	0	0
NBK16I On 12/02/2025 Spot Bond			10.77000	97.40049	10.77000	97.37273				0.00	0	1,238,017,500
Total NBK16A SPOT										0.00	0	1,238,017,500
Total For NBK16A										0.00	0	1,238,017,500
NBK17I On 22/04/2026 Spot Bond			10.94000	97.09562	10.94000	97.06721				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
NBK18I On 01/06/2020 Spot Bond			9.56000	100.71440	9.56000	100.68857				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	100.93953				0.00	0	0
Total NBK18B SPOT										0.00	0	0
Total For NBK18B										0.00	0	0
NBK19I On 01/06/2022 Spot Bond			9.98500	100.21609	9.98500	100.18927				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	100.84114				0.00	0	0
Total NBK19B SPOT										0.00	0	0
Total For NBK19B										0.00	0	0
NBK19I On 26/06/2017 Spot Bond			100.00000	88.96663	100.00000	88.75174				0.00	0	0
Total NBK19B/JIBAR SPOT										0.00	0	0
Total For NBK19B/JIBAR										0.00	0	0
NBK20I On 01/06/2026 Spot Bond			10.66000	99.98820	10.66000	99.95968				0.00	0	4,367,476,300
Total NBK20A SPOT										0.00	0	4,367,476,300
Total For NBK20A										0.00	0	4,367,476,300
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	98.85550				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21I On 21/07/2027 Spot Bond			11.21000	96.79239	11.21000	96.76323				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	102.07700				0.00	0	0
Total NBK21B SPOT										0.00	0	0
Total For NBK21B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK22/ On 19/11/2022 Spot Bond			9.49000	104.57101	9.49000	104.54423			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	102.09489			0.00	0	0
Total NBK22B SPOT									0.00	0	0
Total For NBK22B									0.00	0	0
NBK23/ On 19/11/2025 Spot Bond			10.86000	101.17441	10.86000	101.14486			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	101.76109			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24/ On 19/11/2027 Spot Bond			11.11000	101.11473	11.11000	101.08454			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	101.98688			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25/ On 17/02/2023 Spot Bond			10.02500	107.68315	10.02500	107.65454			0.00	0	0
Total NBK25A SPOT									0.00	0	0
Total For NBK25A									0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.00000	0.00000	101.95444			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26/ On 10/05/2023 Spot Bond			100.00000	13.41507	100.00000	13.38506			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	100.20489			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27/ On 10/05/2026 Spot Bond			10.20000	108.13261	10.20000	108.10289		1,326,000,000,000.00		130,000,000	130,000,000
Total NBK27A SPOT								1,326,000,000,000.00		130,000,000	130,000,000
Total For NBK27A								1,326,000,000,000.00		130,000,000	130,000,000
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	101.64729			0.00	0	0
Total NBK27B SPOT									0.00	0	0
Total For NBK27B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK28/ On 02/08/2023 Spot Bond			10.03500	99.85614	10.03500	99.82957			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	101.74757			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29/ On 31/07/2026 Spot Bond			10.56000	99.67391	10.56000	99.64557			0.00	0	1,025,107,100
Total NBK29A SPOT									0.00	0	1,025,107,100
Total For NBK29A									0.00	0	1,025,107,100
NBK29I On 18/02/2019 Spot Bond				100.00000	0.00000	101.78186			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	101.87097			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	101.91630			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	101.55717			0.00	0	0
Total NBK32B SPOT									0.00	0	0
Total For NBK32B									0.00	0	0
NBK33I On 10/05/2019 Spot Bond				100.00000	0.00000	102.29342			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	102.06579			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	102.11059			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	102.16643			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	99.99961			0.00	0	0
Total NBK37B SPOT									0.00	0	0
Total For NBK37B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK38I On 02/08/2021 Spot Bond				100.00000	0.00000	99.95323				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			9.03500	109.89168	9.03500	109.86487				0.00	0	2,514,296,200
Total NBK3A SPOT										0.00	0	2,514,296,200
Total For NBK3A										0.00	0	2,514,296,200
NBK3A On 09/09/2019 Spot Bond			100.00000	26.52599	100.00000	26.46664				0.00	0	0
Total NBK3A/R204 SPOT										0.00	0	0
Total For NBK3A/R204										0.00	0	0
NBK4 On 28/10/2024 Spot Bond			11.33500	43.57236	11.33500	43.55954				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	99.99994				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	100.31381				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	101.96198				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	101.04143				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	100.75650				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	100.00000				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	101.08967				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	9.72488	100.00000	9.70080				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	9.72488	100.00000	9.70080				0.00	0	0
Total NCLN82/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 NCLN82/JIBAR										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.50500	104.68405	10.50500	104.65446				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	101.08399				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.54000	103.61073	10.54000	103.58133				0.00	0	50,959,100
Total NCLN85 SPOT										0.00	0	50,959,100
Total For NCLN85										0.00	0	50,959,100
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.08967				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	100.99661				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	101.09865				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	101.11000				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				100.00000	0.00000	101.48580				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	100.54653				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	100.99468				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	100.54657				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	13.98747	100.00000	13.95283				0.00	0	0
Total NED01U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NED01U										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	100.16558				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	101.39187				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			10.54500	103.03953	10.54500	103.17788				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	98.77936				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	100.41637				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	100.41604				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	100.84081				0.00	80,000,000	40,000,000
Total NED19 SPOT										0.00	80,000,000	40,000,000
Total For NED19										0.00	80,000,000	40,000,000
NED20 On 01/07/2020 Spot Bond			11.48000	100.42010	11.48000	100.38914				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	100.54606				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	112.06828	9.44500	112.03971				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	105.20610				0.00	0	0
Total NEDT1A SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NEDT1A										0.00	0	0
NEDT1 On 26/11/2021 Spot Bond				100.00000	0.00000	102.50298				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	101.25383				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	105.01800	10.00000	104.99100				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	102.96628	13.50000	102.92912				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	101.61547				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	104.66198	2.95000	119.26928				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	205.25508	3.45000	205.20368				0.00	0	0
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			3.34000	115.95609	3.34000	115.92735				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			3.54000	162.13333	3.54000	162.09235				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			3.61000	161.52297	3.61000	161.02743				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			8.98000	101.28698	8.98000	101.26241				0.00	0	37,538,000
Total NMP20N SPOT										0.00	0	37,538,000
Total For NMP20N										0.00	0	37,538,000
NPL10L On 03/04/2017 Spot Bond			100.00000	87.17725	100.00000	86.97309				0.00	0	0
Total NPL10U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NPL10U										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.61000	104.17091	9.61000	104.29465				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	101.63527				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	101.60664				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	101.98390				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	101.70261				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	101.60202				0.00	0	0
Total NQ1A22 SPOT										0.00	0	0
Total For NQ1A22										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.81000	104.20262	9.81000	104.32483				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	101.66390				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	101.64482				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	101.77259				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			10.01000	104.23435	10.01000	104.35504				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NQ1C10									0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.68299			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	101.69255			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	101.85461			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	102.04528			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	101.72117			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	101.94528			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			8.97500	107.49739	8.97500	107.47146			0.00	0	685,818,100
Total NRA018 SPOT									0.00	0	685,818,100
Total For NRA018									0.00	0	685,818,100
NRA02: On 31/10/2022 Spot Bond			9.83500	113.51803	9.83500	113.48793			0.00	0	1,732,779,500
Total NRA022 SPOT									0.00	0	1,732,779,500
Total For NRA022									0.00	0	1,732,779,500
NRA02: On 31/05/2023 Spot Bond			2.60000	180.26321	2.60000	180.22226			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			11.36000	107.79576	11.36000	107.76305		24,992,000,000,000.00		2,200,000,000	11,509,347,000
Total NRA028 SPOT								24,992,000,000,000.00		2,200,000,000	11,509,347,000
Total For NRA028								24,992,000,000,000.00		2,200,000,000	11,509,347,000
NRA02: On 30/11/2028 Spot Bond			100.00000	14.10183	100.00000	14.07045			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	101.21569			0.00	0	0
Total NTC16 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NTC16										0.00	0	0
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	101.55539				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	101.47214				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	100.09414				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	101.77492				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	102.17492				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	23.17063	100.00000	23.11450				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	101.81014				0.00	0	0
Total OML02 SPOT										0.00	0	0
Total For OML02										0.00	0	0
OML03 On 27/11/2019 Spot Bond			10.13000	99.56169	10.13000	99.53451				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	101.28375				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			10.31500	100.61181	10.31500	102.13607				0.00	0	1,885,446,700
Total OML05 SPOT										0.00	0	1,885,446,700
Total For OML05										0.00	0	1,885,446,700
OML06 On 19/03/2022 Spot Bond			10.96500	101.34301	10.96500	101.31312				0.00	0	1,984,420,800
Total OML06 SPOT										0.00	0	1,984,420,800
Total For OML06										0.00	0	1,984,420,800
OML07 On 19/03/2025 Spot Bond			11.66000	100.41667	11.66000	100.38525				0.00	0	960,000,000
Total OML07 SPOT										0.00	0	960,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For OML07										0.00	0	960,000,000
OML08 On 14/09/2025 Spot Bond				100.00000	0.00000	101.57917				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			10.95500	103.96373	10.95500	103.93310				0.00	0	2,004,914,300
Total OML09 SPOT										0.00	0	2,004,914,300
Total For OML09										0.00	0	2,004,914,300
OML10 On 14/09/2025 Spot Bond			11.66000	102.70422	11.66000	102.67208				0.00	0	1,564,996,100
Total OML10 SPOT										0.00	0	1,564,996,100
Total For OML10										0.00	0	1,564,996,100
PMM12 On 25/11/2020 Spot Bond			10.00000	105.01800	10.00000	104.99100				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	101.32642				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	101.36391				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	101.36614				0.00	0	0
Total PMM29 SPOT										0.00	0	0
Total For PMM29										0.00	0	0
PMM30 On 07/09/2017 Spot Bond				100.00000	0.00000	101.31884				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	99.86265				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	101.52422				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	96.54015				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	96.41052				0.00	0	0
Total PPC003 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For PPC003									0.00	0	0
PPC00- On 30/06/2021 Spot Bond			10.01500	100.04135	10.01500	100.02320			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	100.03197			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	100.09064			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	100.09977			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	100.10189			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			8.83000	112.05369	8.76000	112.51685		152,962,705,578,000.00	1,716,077,316,600	1,395,085,071,600	
Total R186 SPOT								152,962,705,578,000.00	1,716,077,316,600	1,395,085,071,600	
Total For R186								152,962,705,578,000.00	1,716,077,316,600	1,395,085,071,600	
R197 On 07/12/2023 Spot Bond			2.10000	295.18625	2.10000	295.12318		2,212,140,000,000.00	1,053,400,000	30,168,738,000	
Total R197 SPOT								2,212,140,000,000.00	1,053,400,000	30,168,738,000	
Total For R197								2,212,140,000,000.00	1,053,400,000	30,168,738,000	
R202 On 07/12/2033 Spot Bond			2.05000	245.80342	2.05000	245.75119		31,547,659,920,000.00	15,389,102,400	205,496,146,500	
Total R202 SPOT								31,547,659,920,000.00	15,389,102,400	205,496,146,500	
Total For R202								31,547,659,920,000.00	15,389,102,400	205,496,146,500	
R2023 On 28/02/2023 Spot Bond			8.45500	99.99049	8.38500	100.28904		043,767,741,937,500.00	123,449,762,500	529,725,095,400	
Total R2023 SPOT								43,767,741,937,500.00	123,449,762,500	529,725,095,400	
Total For R2023								43,767,741,937,500.00	123,449,762,500	529,725,095,400	
R203 On 15/09/2017 Spot Bond			7.79000	103.42527	7.75000	103.42730		161,442,104,200,000.00	149,093,980,000	573,330,668,700	
Total R203 SPOT								161,442,104,200,000.00	149,093,980,000	573,330,668,700	
Total For R203								161,442,104,200,000.00	149,093,980,000	573,330,668,700	
R2030 On 31/01/2030 Spot Bond			9.18000	91.17074	9.18000	91.14814		248,293,472,064,000.00	353,844,604,800	872,056,841,700	
Total R2030 SPOT								248,293,472,064,000.00	353,844,604,800	872,056,841,700	

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 R2030									18,293,472,064,000.00	353,844,604,800	372,056,841,700
R2032 On 31/03/2032 Spot Bond			9.31500	94.23261	9.31500	94.20904			169,043,609,069,000.00	125,501,192,600	388,201,623,200
Total R2032 SPOT									169,043,609,069,000.00	125,501,192,600	388,201,623,200
Total For R2032									19,043,609,069,000.00	125,501,192,600	388,201,623,200
R2035 On 28/02/2035 Spot Bond			9.43000	98.98999	9.43000	98.96480			586,777,167,904,000.00	168,269,052,800	471,434,277,000
Total R2035 SPOT									586,777,167,904,000.00	168,269,052,800	471,434,277,000
Total For R2035									16,777,167,904,000.00	168,269,052,800	471,434,277,000
R2037 On 31/01/2037 Spot Bond			9.49500	91.18318	9.49500	91.15981			707,058,256,624,000.00	285,103,555,200	771,814,787,200
Total R2037 SPOT									707,058,256,624,000.00	285,103,555,200	771,814,787,200
Total For R2037									17,058,256,624,000.00	285,103,555,200	771,814,787,200
R204 On 21/12/2018 Spot Bond			7.85500	101.15894	7.79500	101.24124			987,396,028,140,000.00	125,702,868,000	590,597,255,100
Total R204 SPOT									987,396,028,140,000.00	125,702,868,000	590,597,255,100
Total For R204									17,396,028,140,000.00	125,702,868,000	590,597,255,100
R2040 On 31/01/2040 Spot Bond			9.51000	95.29460	9.51000	95.27015			854,902,859,382,000.00	89,895,148,200	337,894,012,700
Total R2040 SPOT									854,902,859,382,000.00	89,895,148,200	337,894,012,700
Total For R2040									14,902,859,382,000.00	89,895,148,200	337,894,012,700
R2044 On 31/01/2044 Spot Bond			9.51500	92.63736	9.51500	92.61358			051,946,805,216,000.00	215,653,894,400	423,635,129,600
Total R2044 SPOT									51,946,805,216,000.00	215,653,894,400	423,635,129,600
Total For R2044									11,946,805,216,000.00	215,653,894,400	423,635,129,600
R2048 On 28/02/2048 Spot Bond			9.51000	96.16326	9.51000	96.13858			953,865,277,410,000.00	100,301,291,000	464,297,942,000
Total R2048 SPOT									953,865,277,410,000.00	100,301,291,000	464,297,942,000
Total For R2048									13,865,277,410,000.00	100,301,291,000	464,297,942,000
R207 On 15/01/2020 Spot Bond			7.99000	98.42154	7.93000	98.55382			796,071,462,742,000.00	349,946,365,800	625,690,566,700
Total R207 SPOT									796,071,462,742,000.00	349,946,365,800	625,690,566,700
Total For R207									16,071,462,742,000.00	349,946,365,800	625,690,566,700
R208 On 31/03/2021 Spot Bond			8.14000	97.46226	8.08500	97.62649			400,238,804,072,000.00	417,719,754,800	834,028,431,500
Total R208 SPOT									400,238,804,072,000.00	417,719,754,800	834,028,431,500
Total For R208									10,238,804,072,000.00	417,719,754,800	834,028,431,500
R209 On 31/03/2036 Spot Bond			9.46000	73.95557	9.40000	74.34979			368,376,847,814,000.00	356,065,205,900	1,012,126,931,100
Total R209 SPOT									368,376,847,814,000.00	356,065,205,900	1,012,126,931,100
Total For R209									18,376,847,814,000.00	356,065,205,900	1,012,126,931,100
R210 On 31/03/2028 Spot Bond			2.05000	186.84736	2.05000	186.80768			5,597,793,960,000.00	2,730,631,200	132,798,373,600
Total R210 SPOT									5,597,793,960,000.00	2,730,631,200	132,798,373,600
Total For R210									5,597,793,960,000.00	2,730,631,200	132,798,373,600
R211 On 31/01/2017 Spot Bond			4.00000	142.01142	4.00000	142.00478			0.00	0	8,500,000
Total R211 SPOT									0.00	0	8,500,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R211									0.00	0	8,500,000
R212 On 31/01/2022 Spot Bond			2.10500	146.04409	2.10500	146.01281			7,454,647,000,000.00	3,541,400,000	133,066,561,200
Total R212 SPOT									7,454,647,000,000.00	3,541,400,000	133,066,561,200
Total For R212									7,454,647,000,000.00	3,541,400,000	133,066,561,200
R213 On 28/02/2031 Spot Bond			9.26000	85.38813	9.21000	85.70777			752,442,492,600,000.00	297,240,010,000	763,020,250,000
Total R213 SPOT									752,442,492,600,000.00	297,240,010,000	763,020,250,000
Total For R213									752,442,492,600,000.00	297,240,010,000	763,020,250,000
R214 On 28/02/2041 Spot Bond			9.45500	74.88287	9.45500	74.86376			457,540,823,152,000.00	48,391,414,400	837,577,539,700
Total R214 SPOT									457,540,823,152,000.00	48,391,414,400	837,577,539,700
Total For R214									457,540,823,152,000.00	48,391,414,400	837,577,539,700
R337C On 21/06/2020 Spot Bond			8.54000	75.34857	8.54000	75.33126			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	47.60937	9.05000	47.59779			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	100.17099			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	100.15855			0.00	0	0
Total RCG01C SPOT									0.00	0	0
Total For RCG01C									0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	101.51967			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	101.86784			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	82.00414	100.00000	81.82351			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	81.44796	100.00000	81.26411			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	91.30020	100.00000	91.07752			0.00	0	0
Total RCSB3U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RCSB3U										0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	41.81171	100.00000	41.70817				0.00	0	0
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0
RDF011 On 04/09/2017 Spot Bond			100.00000	64.38725	100.00000	64.22121				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF021 On 04/12/2020 Spot Bond			100.00000	10.64233	100.00000	10.62741				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF031 On 04/04/2018 Spot Bond			100.00000	42.74178	100.00000	42.63156				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF041 On 04/10/2018 Spot Bond			100.00000	29.38646	100.00000	29.31069				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF051 On 04/12/2019 Spot Bond			100.00000	16.05862	100.00000	16.01721				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	101.24113				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.97649				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	101.62847				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	101.80297				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	23.77890	100.00000	23.72001				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	101.03123				0.00	0	0
Total RDFB07 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDFB07										0.00	0	0
RDFB0 On 30/09/2021 Spot Bond				100.00000	0.00000	100.70590				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	101.52638				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	100.92805				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	101.41233				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	100.08670				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	100.60867				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	101.79369				0.00	0	0
Total REB01 SPOT										0.00	0	0
Total For REB01										0.00	0	0
REB01/ On 21/05/2018 Spot Bond			100.00000	46.34602	100.00000	46.23374				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	101.83486				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	101.60470				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	100.85034				0.00	0	0
Total RED201 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RED201										0.00	0	0
RED20: On 05/04/2019 Spot Bond				100.00000	0.00000	100.89559				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	101.07304				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	102.46728				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RES01I On 02/03/2018 Spot Bond			100.00000	44.06221	100.00000	43.95310				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES02I On 02/03/2019 Spot Bond			100.00000	23.31791	100.00000	23.26017				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	14.86000	100.00000	14.82320				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	11.48872	100.00000	11.46027				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	102.18946				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	99.85995				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	101.38600				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	100.35215				0.00	0	0
Total RES32 SPOT										0.00	0	0
Total For RES32										0.00	0	0
RES34 On 25/08/2019 Spot Bond				100.00000	0.00000	101.68941				0.00	0	0
Total RES34 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RES34										0.00	0	0
RES35 On 25/08/2021 Spot Bond				100.00000	0.00000	101.71129				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	100.20153				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	100.43554				0.00	0	0
Total RES37 SPOT										0.00	0	0
Total For RES37										0.00	0	0
RES38 On 01/08/2020 Spot Bond			100.00000	5.49756	100.00000	100.00000				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										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	99.04932				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	77.59177				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	107.55616	12.35000	107.52114				0.00	0	0
Total RP018 SPOT										0.00	0	0
Total For RP018										0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	21.12579	100.00000	21.07461				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RPP01U On 31/08/2018 Spot Bond			100.00000	24.51698	100.00000	24.45627				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP08U On 30/04/2020 Spot Bond			100.00000	18.23187	100.00000	18.20953				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	103.58152				0.00	0	0
Total RPS001 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RPS001									0.00	0	0
RPS00: On 30/04/2025 Spot Bond				100.00000	0.00000	45.61827			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			9.51000	104.36067	9.51000	104.33404		3,804,000,000,000.00	400,000,000	1,855,333,000	
Total RW21 SPOT								3,804,000,000,000.00	400,000,000	1,855,333,000	
Total For RW21								3,804,000,000,000.00	400,000,000	1,855,333,000	
RW23 On 10/12/2023 Spot Bond			10.06500	98.65944	10.06500	98.63283		0.00	0	596,879,700	
Total RW23 SPOT								0.00	0	596,879,700	
Total For RW23								0.00	0	596,879,700	
RW28 On 10/12/2028 Spot Bond			10.92000	97.03506	10.92000	97.00672		0.00	0	1,438,963,300	
Total RW28 SPOT								0.00	0	1,438,963,300	
Total For RW28								0.00	0	1,438,963,300	
S1324L On 30/01/2017 Spot Bond			100.00000	99.45504	100.00000	99.72678		0.00	0	0	
Total S1324U SPOT								0.00	0	0	
Total For S1324U								0.00	0	0	
S1325L On 28/02/2017 Spot Bond			100.00000	93.11224	100.00000	100.00000		0.00	0	0	
Total S1325U SPOT								0.00	0	0	
Total For S1325U								0.00	0	0	
SBK12/ On 25/11/2020 Spot Bond			10.00000	105.01800	10.00000	104.99100		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			8.78000	102.31180	8.78000	102.28765		0.00	0	3,283,825,100	
Total SBK14 SPOT								0.00	0	3,283,825,100	
Total For SBK14								0.00	0	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	
Total For SBK15								0.00	0	0	
SBK16 On 15/03/2023 Spot Bond			100.00000		0.00000	100.76048		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	98.39625		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	98.49877		0.00	0	500,000,000	
Total SBK18 SPOT								0.00	0	500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBK18										0.00	0	500,000,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.18134				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	102.76479				0.00	80,000,000	40,000,000
Total SBK20 SPOT										0.00	80,000,000	40,000,000
Total For SBK20										0.00	80,000,000	40,000,000
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	99.77534				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	102.05193				0.00	80,000,000	40,000,000
Total SBK22 SPOT										0.00	80,000,000	40,000,000
Total For SBK22										0.00	80,000,000	40,000,000
SBK23 On 28/05/2022 Spot Bond			11.98500	100.39997	11.98500	100.36769				0.00	0	1,830,000,000
Total SBK23 SPOT										0.00	0	1,830,000,000
Total For SBK23										0.00	0	1,830,000,000
SBK24 On 19/10/2025 Spot Bond				100.00000	0.00000	99.87575				0.00	400,000,000	200,000,000
Total SBK24 SPOT										0.00	400,000,000	200,000,000
Total For SBK24										0.00	400,000,000	200,000,000
SBK24/ On 19/10/2025 Spot Bond			100.00000	11.16534	100.00000	11.13769				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	100.51735				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			11.82500	104.67091	11.82500	104.63788				0.00	0	0
Total SBK26 SPOT										0.00	0	0
Total For SBK26										0.00	0	0
SBK9 On 10/04/2018 Spot Bond			9.19500	101.73367	9.19500	101.70855				0.00	0	4,035,551,600
Total SBK9 SPOT										0.00	0	4,035,551,600
Total For SBK9										0.00	0	4,035,551,600
SBN33 On 15/09/2017 Spot Bond			9.15000	102.62387	9.15000	102.59851				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	101.30373				0.00	0	0
Total SBN45 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBN45										0.00	0	0
SBS13 On 22/09/2017 Spot Bond			8.26000	103.61586	8.26000	103.59270				0.00	0	112,723,300
Total SBS13 SPOT										0.00	0	112,723,300
Total For SBS13										0.00	0	112,723,300
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.44067				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	101.95664				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			9.52000	103.42247	9.52000	103.39605				0.00	0	42,470,400
Total SBS19 SPOT										0.00	0	42,470,400
Total For SBS19										0.00	0	42,470,400
SBS20 On 15/05/2026 Spot Bond			10.28000	100.77938	10.28000	100.75148			267,950,153,200,000.00	26,065,190,000	10,860,952,500	
Total SBS20 SPOT									17,950,153,200,000.00	26,065,190,000	10,860,952,500	
Total For SBS20									17,950,153,200,000.00	26,065,190,000	10,860,952,500	
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	103.11430				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	101.73096				0.00	0	0
Total SBS23 SPOT										0.00	0	0
Total For SBS23										0.00	0	0
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	102.26147				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			8.64500	102.13066	8.64500	102.10679				0.00	0	319,800,400
Total SBS25 SPOT										0.00	0	319,800,400
Total For SBS25										0.00	0	319,800,400
SBS26l On 28/02/2017 Spot Bond			100.00000	93.11224	100.00000	92.87532				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			10.28500	103.76609	10.28500	103.73781				0.00	0	1,666,096,400
Total SBS27 SPOT										0.00	0	1,666,096,400
Total For SBS27										0.00	0	1,666,096,400
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.21762				0.00	0	0
Total SBS28 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS28									0.00	0	0
SBS29 On 12/06/2019 Spot Bond			8.65500	101.27234	8.65500	101.24877			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			10.47000	88.21711	10.47000	88.19225		30,018,537,000,000.00	2,867,100,000	5,455,633,000	
Total SBS3 SPOT								30,018,537,000,000.00	2,867,100,000	5,455,633,000	
Total For SBS3								30,018,537,000,000.00	2,867,100,000	5,455,633,000	
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	100.80680			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			10.45000	97.19747	10.45000	97.17027			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	101.22443			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	101.03370			0.00	0	0
Total SBS33 SPOT									0.00	0	0
Total For SBS33									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			10.56000	101.37292	10.56000	101.34411			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	100.22973			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	100.02247			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			8.31000	99.19327	8.31000	99.17096			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			10.10000	94.62359	10.10000	94.59784			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			10.63000	93.67731	10.63000	93.65052			0.00	0	0
Total SBS39 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			9.85500	97.10429	9.85500	97.07848			0.00	0	1,984,151,900
Total SBS4 SPOT									0.00	0	1,984,151,900
Total For SBS4									0.00	0	1,984,151,900
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	102.19997			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			9.46500	104.45639	9.46500	104.42971			0.00	0	0
Total SBS41 SPOT									0.00	0	0
Total For SBS41									0.00	0	0
SBS42 On 12/11/2025 Spot Bond			10.14000	105.20946	10.14000	105.18070		52,858,704,600,000.00	5,212,890,000	3,238,778,700	
Total SBS42 SPOT								52,858,704,600,000.00	5,212,890,000	3,238,778,700	
Total For SBS42								52,858,704,600,000.00	5,212,890,000	3,238,778,700	
SBS43 On 12/11/2027 Spot Bond			10.37000	105.26698	10.37000	105.23759		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	102.04608		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	102.38333		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			9.49500	110.12786	9.49500	110.10011		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	102.45633		0.00	0	0	
Total SBS47 SPOT								0.00	0	0	
Total For SBS47								0.00	0	0	
SBS48 On 31/01/2020 Spot Bond			100.00000	8.61150	100.00000	100.00000		400,000,000,000,000.00	144,000,000,000	108,100,000,000	
Total SBS48 SPOT								400,000,000,000,000.00	144,000,000,000	108,100,000,000	
Total For SBS48								400,000,000,000,000.00	144,000,000,000	108,100,000,000	
SBS49 On 31/01/2022 Spot Bond			100.00000	1.44477	100.00000	100.00000		384,000,000,000,000.00	153,840,000,000	148,300,000,000	
Total SBS49 SPOT								384,000,000,000,000.00	153,840,000,000	148,300,000,000	
Total For SBS49								384,000,000,000,000.00	153,840,000,000	148,300,000,000	
SBS50 On 31/01/2022 Spot Bond			100.00000	1.73804	100.00000	100.00000		0.00	0	0	
Total SBS50 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS50									0.00	0	0
SBS51 On 31/01/2024 Spot Bond			100.00000	0.34332	100.00000	100.00000			900,000,000,000,000.00	39,000,000,000	19,500,000,000
Total SBS51 SPOT									10,000,000,000,000.00	39,000,000,000	19,500,000,000
Total For SBS51									10,000,000,000,000.00	39,000,000,000	19,500,000,000
SBS111 On 07/12/2023 Spot Bond			3.40000	113.57167	3.40000	273.78468			0.00	0	1,868,300,000
Total SBS111 SPOT									0.00	0	1,868,300,000
Total For SBSI11									0.00	0	1,868,300,000
SBSI12 On 31/01/2017 Spot Bond			4.95000	140.65770	4.95000	142.00478			0.00	0	0
Total SBSI12 SPOT									0.00	0	0
Total For SBSI12									0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			100.00000	140.29241	100.00000	140.65478			0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			100.00000	140.29241	100.00000	140.65478			0.00	0	0
Total SBSI12/R211 SPOT									0.00	0	0
Total For SBSI12/R211									0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			3.60000	202.23959	3.60000	201.36009			0.00	0	0
Total SBSI14 SPOT									0.00	0	0
Total For SBSI14									0.00	0	0
SCM10 On 15/09/2017 Spot Bond			100.00000	62.75684	100.00000	62.60144			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	100.74148			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	100.74160			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SHI02 On 01/10/2021 Spot Bond				184.10251	0.00000	82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHI05 On 31/01/2017 Spot Bond			5.65000	126.59133	5.65000	142.00478				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	102.14044	6.50000	102.12246				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	101.29144				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			9.02000	100.69226	9.02000	100.66826				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	100.79872	8.75000	100.77539				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	101.93952				0.00	0	0
Total SHS06 SPOT										0.00	0	0
Total For SHS06										0.00	0	0
SHS11 On 25/11/2020 Spot Bond			10.00000	105.01800	10.00000	104.99100				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	101.06956				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			9.35000	104.48644	9.35000	104.46006				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	102.17720				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	100.82596				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHS23 SPOT										0.00	0	0
Total For SHS23										0.00	0	0
SHS24 On 29/06/2020 Spot Bond				100.00000	0.00000	100.85257				0.00	0	0
Total SHS24 SPOT										0.00	0	0
Total For SHS24										0.00	0	0
SHS25 On 29/06/2020 Spot Bond			9.98500	100.46162	9.98500	100.43473				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	100.85257				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	100.84495				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	31.82479	100.00000	31.74599				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			9.14500	103.38688	9.14500	103.36176				0.00	0	90,389,200
Total SLI3 SPOT										0.00	0	90,389,200
Total For SLI3										0.00	0	90,389,200
SLI4 On 15/08/2021 Spot Bond				100.00000	0.00000	102.02901				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	101.93043				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	101.98278				0.00	0	0
Total SLRA2 SPOT										0.00	0	0
Total For SLRA2										0.00	0	0
SLRB1 On 15/08/2019 Spot Bond				100.00000	0.00000	102.01452				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	102.03531				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	102.18477				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.22856				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SNT01 On 15/09/2017 Spot Bond			8.95000	102.74099	8.95000	102.71615				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	100.51554				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			11.08500	51.26972	11.08500	106.56360				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
SPDA10 On 21/08/2021 Spot Bond				100.00000	0.00000	101.79389				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	101.83538				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	101.68960				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	101.72832				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	101.73140				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	101.78337				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	101.76316				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	101.41530				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SPG002 SPOT										0.00	0	0
Total For SPG002										0.00	0	0
SPG00: On 31/10/2019 Spot Bond				100.00000	0.00000	100.00009				0.00	0	0
Total SPG003 SPOT										0.00	0	0
Total For SPG003										0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.64908				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			9.86500	97.51156	9.86500	97.48576				0.00	0	300,000,000
Total SSA06 SPOT										0.00	0	300,000,000
Total For SSA06										0.00	0	300,000,000
SSN00: On 01/03/2017 Spot Bond				100.00000	0.00000	101.57656				0.00	0	0
Total SSN001 SPOT										0.00	0	0
Total For SSN001										0.00	0	0
SSN00: On 26/03/2017 Spot Bond				100.00000	0.00000	100.89756				0.00	0	0
Total SSN002 SPOT										0.00	0	0
Total For SSN002										0.00	0	0
SSN00: On 25/04/2017 Spot Bond				100.00000	0.00000	100.15183				0.00	0	0
Total SSN003 SPOT										0.00	0	0
Total For SSN003										0.00	0	0
SSN00: On 31/03/2021 Spot Bond			9.65500	92.52079	9.65500	92.49683				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00: On 31/03/2021 Spot Bond			9.65500	92.52079	9.65500	92.49683				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN00: On 15/01/2020 Spot Bond			9.30000	95.14397	9.30000	95.12008				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN00: On 18/06/2017 Spot Bond				100.00000	0.00000	101.10361				0.00	0	0
Total SSN008 SPOT										0.00	0	0
Total For SSN008										0.00	0	0
SSN00: On 15/09/2017 Spot Bond			8.63000	102.92892	8.63000	102.90490				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN01: On 31/01/2025 Spot Bond			2.94000	118.93110	2.94000	119.35637				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN011: On 21/12/2018 Spot Bond			9.61500	98.18193	9.61500	98.15660				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN012: On 26/08/2018 Spot Bond			8.50000	101.44829	8.50000	101.51992				0.00	0	0
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN015: On 21/12/2026 Spot Bond			10.78000	99.50984	10.78000	99.48114				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			11.08000	74.21414	11.08000	74.19204				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	100.20060				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	100.35961				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	100.88380				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	95.05059				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	101.60973				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	101.08889				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	101.55087				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN034 On 17/11/2020 Spot Bond				100.00000	0.00000	101.93636				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN035 On 18/12/2020 Spot Bond				100.00000	0.00000	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	101.66417				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	100.15475	9.55000	100.12893				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	101.81666				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	100.45665				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			9.78500	103.00734	9.78500	102.98032				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN041 On 03/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN042 SPOT										0.00	0	0
Total For SSN042										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.71000	98.94774	9.71000	98.92197				0.00	0	109,169,800
Total SZ25 SPOT										0.00	0	109,169,800
Total For SZ25										0.00	0	109,169,800
T12A10 On 21/02/2048 Spot Bond				100.00000	0.00000	101.71864				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	101.78639				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			9.58000	96.32458	9.58000	102.76722				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A10 On 21/08/2018 Spot Bond				100.00000	0.00000	101.73525				0.00	0	0
Total T13A10 SPOT										0.00	0	0
Total For T13A10										0.00	0	0
T13A11 On 21/08/2020 Spot Bond				100.00000	0.00000	101.80647				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			9.48000	107.62783	9.48000	107.42034				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	101.66785				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	101.73525				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	101.80262				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			9.58000	106.73897	9.58000	106.71183				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	101.75736				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	101.80567				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			9.53000	101.88052	9.53000	104.92386				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	101.41221				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	100.95027				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS122 On 20/03/2019 Spot Bond				100.00000	0.00000	100.60225				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS123 On 06/07/2018 Spot Bond				100.00000	0.00000	100.60277				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS135 On 06/07/2020 Spot Bond				100.00000	0.00000	100.61551				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS136 On 28/04/2017 Spot Bond				100.00000	0.00000	100.02148				0.00	0	0
Total TFS138 SPOT										0.00	0	0
Total For TFS138										0.00	0	0
TFS138 On 27/05/2019 Spot Bond				100.00000	0.00000	101.55726				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
TFS139 On 28/10/2019 Spot Bond				100.00000	0.00000	100.02243				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS141 On 28/10/2021 Spot Bond				100.00000	0.00000	100.02321				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS142 On 17/11/2017 Spot Bond				100.00000	0.00000	101.69886				0.00	0	0
Total TFS143 SPOT										0.00	0	0
Total For TFS143										0.00	0	0
TH10A1 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
TH10A2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.54330				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A3 On 18/07/2017 Spot Bond			7.83000	100.32101	7.83000	100.30024				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A4 On 18/07/2017 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 TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	100.42486				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A5 On 18/07/2017 Spot Bond			7.39000	96.72941	7.39000	100.28392				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	100.31761				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	96.82797	7.16000	100.27536				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	100.33477				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	100.33337				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	100.36694				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	100.36240				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	100.49926				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	100.48364				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.30850				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.31971				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	100.33101	8.73000	100.30733				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	100.17170				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	100.31761				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			9.54500	87.66040	9.54500	98.49002				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	100.08815				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	100.31761				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	100.33546				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	100.33161				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	100.33021				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	100.36623				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	100.36483				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.35260				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.47491				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	100.47630				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	100.46935				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	101.69927				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	101.74768				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			9.53000	100.04417	9.53000	103.25061				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	101.71864				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	101.78639				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			9.44000	101.79498	9.44000	101.76946				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	101.70896				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	101.78639				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A8 On 21/02/2048 Spot Bond			9.55000	91.42617	9.55000	100.91528				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond				100.00000	0.00000	101.87349				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B1 On 21/02/2048 Spot Bond				100.00000	0.00000	101.87349				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond				100.00000	0.00000	101.87349				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B3 On 21/02/2048 Spot Bond				100.00000	0.00000	101.87349				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12B4 On 21/08/2019 Spot Bond				100.00000	0.00000	102.02828				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				100.00000	0.00000	102.02828				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C2 On 21/08/2019 Spot Bond				100.00000	0.00000	102.02828				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C3 On 21/02/2048 Spot Bond				100.00000	0.00000	102.02635				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12C4 On 21/08/2019 Spot Bond				100.00000	0.00000	102.65644				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D1 On 21/02/2048 Spot Bond				100.00000	0.00000	102.65644				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D2 On 21/08/2019 Spot Bond				100.00000	0.00000	102.78404				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D3 On 21/02/2048 Spot Bond				100.00000	0.00000	102.64486				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A1 On 21/08/2018 Spot Bond				100.00000	0.00000	101.67410				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	101.71670				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	101.78631				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			9.68000	103.08144	9.68000	103.05496				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	101.67604				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	101.93451				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	101.28765				0.00	500,000,000	500,000,000
Total TH13A7 SPOT										0.00	500,000,000	500,000,000
Total For TH13A7										0.00	500,000,000	500,000,000
TH13A8 On 21/08/2020 Spot Bond			9.57000	100.96266	9.57000	104.43137				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	101.66785				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	101.87339				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	101.87533				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.00000	0.00000	101.90844				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.00000	0.00000	101.86997				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B: On 25/07/2020 Spot Bond				100.00000	0.00000	101.86759				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	102.00880				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	102.02427				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	102.00457				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	102.04301				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	102.11516				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	102.64648				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	102.64648				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	102.67600				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	102.64728				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.68509				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A On 21/11/2017 Spot Bond				100.00000	0.00000	101.69940				0.00	0	0
Total TH14A1 SPOT										0.00	0	0
Total For TH14A1										0.00	0	0
TH14A2 On 21/11/2019 Spot Bond				100.00000	0.00000	101.85273				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A3 On 21/11/2021 Spot Bond				100.00000	0.00000	101.91183				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A4 On 21/11/2021 Spot Bond			9.62500	103.76503	9.62500	103.73809				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	102.03641				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	102.13850				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	102.75039				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	100.30745				0.00	0	0
Total TH9A11 SPOT										0.00	0	0
Total For TH9A11										0.00	0	0
TH9A12 On 18/07/2039 Spot Bond				100.00000	0.00000	100.76080				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	5.97551	101.06155	5.96058				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9B: On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B On 18/07/2039 Spot Bond				100.00000	0.00000	100.34421				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	100.38787				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	100.48704				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total THE9D4 SPOT									0.00	0	0
Total For THE9D4									0.00	0	0
TL20 On 22/02/2020 Spot Bond			9.60000	90.50662	9.60000	90.44603			0.00	0	70,000,000
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	17.05792	100.00000	17.02565			0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	105.01800	10.00000	104.99100			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			8.50000	102.55091	8.50000	102.52734			0.00	0	22,320,276,378
Total TN17 SPOT									0.00	0	22,320,276,378
Total For TN17									0.00	0	22,320,276,378
TN17/R On 14/11/2017 Spot Bond			100.00000	59.18248	100.00000	59.05006			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			9.43500	107.15554	9.43500	107.12825		6,227,100,000,000.00		660,000,000	43,217,590,300
Total TN20 SPOT								6,227,100,000,000.00		660,000,000	43,217,590,300
Total For TN20								6,227,100,000,000.00		660,000,000	43,217,590,300
TN20/R On 17/09/2020 Spot Bond			100.00000	19.01819	100.00000	18.97563			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	5.74846	100.00000	5.73423			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	106.00641	10.08500	105.97760			0.00	0	23,923,245,500
Total TN23 SPOT									0.00	0	23,923,245,500
Total For TN23									0.00	0	23,923,245,500
TN23/R On 06/11/2023 Spot Bond			100.00000	13.49525	100.00000	13.46505			0.00	0	0
Total TN23/R2023 SPOT									0.00	0	0
Total For TN23/R2023									0.00	0	0
TN25 On 19/08/2025 Spot Bond			10.66000	97.87083	10.66000	97.84321			0.00	0	27,107,813,700
Total TN25 SPOT									0.00	0	27,107,813,700
Total For TN25									0.00	0	27,107,813,700
TN25/R On 19/08/2025 Spot Bond			100.00000	13.78412	100.00000	13.75378			0.00	0	0
Total TN25/R186 SPOT									0.00	0	0
Total For TN25/R186									0.00	0	0

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 On 14/11/2027 Spot Bond			10.65000	90.85020	10.65000	90.82417			0.00	0	12,144,919,100
Total TN27 SPOT									0.00	0	12,144,919,100
Total For TN27									0.00	0	12,144,919,100
TN27/R On 14/11/2027 Spot Bond			100.00000	10.63754	100.00000	10.61374			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			11.22500	98.27422	11.22500	98.24474			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	123.86066	8.00000	123.83397			0.00	0	0
Total TN30/R2030 SPOT									0.00	0	0
Total For TN30/R2030									0.00	0	0
TN40 On 09/10/2040 Spot Bond			11.48500	97.41612	11.48500	97.38623			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	103.36349	10.75000	103.33375			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	101.74548			0.00	0	4,700,000
Total TNF18 SPOT									0.00	0	4,700,000
Total For TNF18									0.00	0	4,700,000
TORQ1 On 15/08/2026 Spot Bond				100.00000	0.00000	102.19738			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	101.84394			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	102.51255				0.00	0	0
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	101.90309				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	101.94515				0.00	2,774,048,600	2,774,048,600
Total TORQ8 SPOT										0.00	2,774,048,600	2,774,048,600
Total For TORQ8										0.00	2,774,048,600	2,774,048,600
TORQ9 On 15/08/2026 Spot Bond				100.00000	0.00000	102.00822				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	105.01800	10.00000	104.99100				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	100.62787				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	100.62976				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	100.38411				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	101.50238				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			9.58500	101.37772	9.58500	101.35151				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	100.02965	10.00000	100.00000				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	100.02890	9.75000	100.00000				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TR32 On 31/12/2099 Spot Bond			100.00000	10.02863	100.00000	10.00000				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRA2A On 14/12/2025 Spot Bond				100.00000	0.00000	101.17124				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	101.22449				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			9.83000	100.77457	9.83000	100.74801				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	101.17255				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	101.22449				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			9.63000	101.49307	9.63000	101.44578				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	101.30897				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	101.34144				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	101.47773				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	101.52961				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	101.86621				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRA2D On 14/12/2020 Spot Bond				100.00000	0.00000	101.86621			0.00	0	0
Total TRA2D2 SPOT									0.00	0	0
Total For TRA2D2									0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TRAA1 SPOT									0.00	0	0
Total For TRAA1									0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	101.22619			0.00	0	0
Total TRAA2 SPOT									0.00	0	0
Total For TRAA2									0.00	0	0
TRAA3I On 14/06/2024 Spot Bond			100.00000	8.75222	100.00000	8.73054			0.00	0	0
Total TRAA3U SPOT									0.00	0	0
Total For TRAA3U									0.00	0	0
TRAA4I On 14/06/2024 Spot Bond			100.00000	9.31593	100.00000	9.29287			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	101.23764			0.00	0	0
Total TRAB1 SPOT									0.00	0	0
Total For TRAB1									0.00	0	0
TRAB2I On 14/06/2024 Spot Bond			100.00000	9.65417	100.00000	9.63026			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	101.24414			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	9.93602	100.00000	9.91142			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	101.42610			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	13.37468	100.00000	13.34156			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	101.82799			0.00	0	0
Total TRAE1 SPOT									0.00	0	0
Total For TRAE1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRAE21 On 14/06/2024 Spot Bond			100.00000	17.15157	100.00000	17.10910			0.00	0	0
Total TRAE2U SPOT									0.00	0	0
Total For TRAE2U									0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	21.57780	100.00000	21.52376			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	3.52727	100.00000	3.51844			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	99.95590			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	99.64919			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	99.31856			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	99.00928			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	98.04835			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	97.75307			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	97.43341			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	97.12636			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	96.83594			0.00	0	0
Total TSP213 SPOT									0.00	0	0
Total For TSP213									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP215 On 06/07/2017 Spot Bond				100.00000	0.00000	96.52249				0.00	0	0
Total TSP215 SPOT										0.00	0	0
Total For TSP215										0.00	0	0
TSP217 On 20/07/2017 Spot Bond				100.00000	0.00000	102.23214				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	95.91572				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	95.63076				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	22.01621	100.00000	21.96287				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TUHF01 On 26/01/2020 Spot Bond				100.00000	0.00000	100.14135				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC193 On 15/02/2017 Spot Bond				100.00000	0.00000	101.69612				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	101.65133				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	101.55645				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	101.39531				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	100.47724				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	100.25805				0.00	0	0
Total TWC205 SPOT										0.00	0	0
Total For TWC205										0.00	0	0

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 07/02/2017 Spot Bond				100.00000	0.00000	101.74383				0.00	0	0
Total TWC210 SPOT										0.00	0	0
Total For TWC210										0.00	0	0
TWC21 On 13/02/2017 Spot Bond				100.00000	0.00000	101.67924				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	101.63806				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	101.37609				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	101.35631				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	100.89408				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	100.38702				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	100.32293				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	100.30140				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	100.27987				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	100.23682				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			9.73500	107.66230	9.73500	107.63404				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UG26 On 09/03/2026 Spot Bond			10.73000	107.82375	10.73000	107.79263			0.00	0	2,103,721,300
Total UG26 SPOT									0.00	0	2,103,721,300
Total For UG26									0.00	0	2,103,721,300
VJA01L On 20/01/2023 Spot Bond			100.00000	8.05039	100.00000	8.03046			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	7.76229	100.00000	7.74308			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	7.99657	100.00000	7.97677			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	8.35976	100.00000	8.33906			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	8.91285	100.00000	8.89078			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	8.97625	100.00000	8.95402			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	9.04845	100.00000	9.02604			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	0.10087	100.00000	0.10061			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	7.87629	100.00000	7.85678			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	7.67701	100.00000	7.65799			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	7.79863	100.00000	7.77933			0.00	0	0
Total VJB03U SPOT									0.00	0	0
Total For VJB03U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJB04L On 20/01/2024 Spot Bond			100.00000	8.14497	100.00000	8.12480			0.00	0	0
Total VJB04U SPOT									0.00	0	0
Total For VJB04U									0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	8.68758	100.00000	8.66607			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	8.81786	100.00000	8.79603			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	8.87527	100.00000	8.85328			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	0.10087	100.00000	0.10061			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	103.44658			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				101.45046	0.00000	102.86233			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	41.83524	100.00000	41.73164			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	99.81621			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	100.83720			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	99.81896			0.00	0	100,000,000
Total VKE06 SPOT									0.00	0	100,000,000
Total For VKE06									0.00	0	100,000,000
VKE07 On 08/06/2020 Spot Bond				100.00000	0.00000	101.34647			0.00	0	0
Total VKE07 SPOT									0.00	0	0
Total For VKE07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE08 On 29/03/2019 Spot Bond				100.00000	0.00000	100.83939			0.00	0	0
Total VKE08 SPOT									0.00	0	0
Total For VKE08									0.00	0	0
VPA01L On 20/01/2023 Spot Bond			100.00000	7.58954	100.00000	7.57074			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	7.44516	100.00000	7.42672			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	9.06395	100.00000	9.04150			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	4.78540	100.00000	4.77354			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	8.73387	100.00000	8.71224			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	8.81921	100.00000	8.79736			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	8.76893	100.00000	8.74722			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	0.10087	100.00000	0.10061			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	7.41544	100.00000	7.39707			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	7.35988	100.00000	7.34165			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	9.26209	100.00000	9.23915			0.00	0	0
Total VPB03U SPOT									0.00	0	0
Total For VPB03U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VPB04L On 20/01/2024 Spot Bond			100.00000	4.57061	100.00000	4.55929				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	8.45718	100.00000	8.43624				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	8.60941	100.00000	8.58809				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	8.55622	100.00000	8.53503				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	0.10087	100.00000	0.10061				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	0.00135	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	10.49476	100.00000	10.46933				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	244.82890	2.68500	244.77286				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			8.23500	101.83483	8.23500	101.81244				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
WSP2R On 28/05/2017 Spot Bond			100.00000	79.29834	100.00000	79.13382				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			8.35500	102.93030	8.35500	102.90703				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			8.57000	102.81451	8.57000	102.79068				0.00	0	0
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0

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 On 28/05/2021 Spot Bond			8.83500	102.17579	8.83500	102.15139				0.00	0	4,053,390,750
Total WSP5 SPOT										0.00	0	4,053,390,750
Total For WSP5										0.00	0	4,053,390,750
WSP5/R203 On 28/05/2021 Spot Bond			100.00000	13.14884	100.00000	13.11942				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			7.74000	81.72526	7.74000	81.70812				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT												
Total for SPOT :										86,695,988,291,302,500.00	738,270,694,495	065,247,013,942
Total Futures										86,695,988,436,380,400.00	738,270,695,985	065,248,087,810
Total Options										0.00	0	41,345
Grand Total:										86,695,988,436,380,400.00	738,270,695,985	065,248,129,155