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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/02/2017

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 02/02/2017 Bond Future			10.50601	79.60515	10.47398	79.80989			0.00	0	2,000
ES33 On 04/05/2017 Bond Future			10.58836	77.33147	10.55504	77.54154			16,626,266.05	215	9,466
ES33 On 03/08/2017 Bond Future			10.66498	78.85185	10.63051	79.06634			0.00	0	0
ES33 On 02/11/2017 Bond Future			10.74012	76.65396	10.70422	76.87450			0.00	0	0
Total ES33 Future									16,626,266.05	215	11,466
ES33 On 02/02/2017 Bond Future	10.61	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/02/2017 Bond Future	10.59	Call			737.72000	0.73772	532,980		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			800.81000	0.80081	596,070		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			863.82000	0.86382	659,080		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.54	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.54	Put			95.10000	0.09510	305,170		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.55	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.55	Put			31.85000	0.03185	241,920		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.56	Call			31.33000	0.03133	0,000		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.56	Put			0.00000	0.00000	178,740		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	03/08/2017	Bond Future	10.53	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/08/2017	Bond Future	10.53	Put			630.62000	0.63062	845,110		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			567.53000	0.56753	782,020		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			504.52000	0.50452	719,010		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.68	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.68	Put			149.34000	0.14934	369,880		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.66	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.66	Put			272.98000	0.27298	493,520		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.67	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.67	Put			211.12000	0.21112	431,660		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												16,626,266.05	215	11,466
ES42	On	02/02/2017	Bond Future			10.64095	83.77897	10.60373	84.05191			0.00	0	4,277
ES42	On	04/05/2017	Bond Future			10.72285	81.11578	10.68420	81.39529			19,873,366.10	245	8,777
ES42	On	03/08/2017	Bond Future			10.79814	82.71074	10.75819	82.99611			0.00	0	0
ES42	On	02/11/2017	Bond Future			10.87096	80.12275	10.82943	80.41576			0.00	0	0
Total ES42 Future												19,873,366.10	245	13,054
Total For ES42												19,873,366.10	245	13,054
I2025	On	02/02/2017	Bond Future			127.28208	127.28208	127.38716	127.38716			0.00	0	2,844
I2025	On	04/05/2017	Bond Future			129.71966	129.71966	129.82892	129.82892			0.00	0	2,414
I2025	On	03/08/2017	Bond Future			130.93213	130.93213	131.04413	131.04413			0.00	0	0
I2025	On	02/11/2017	Bond Future			133.58971	133.58971	133.70670	133.70670			0.00	0	0
Total I2025 Future												0.00	0	5,258
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			2,612.84000	2.61284	2,717,920		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			2,622.84000	2.62284	2,727,920		0.00	0	0
I2025	On	02/02/2017	Bond Future	129.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/02/2017	Bond Future	129.99	Put			2,602.84000	2.60284	2,707,920		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.58	Put			2,751.08000	2.75108	2,860,340		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			2,731.08000	2.73108	2,840,340		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			2,741.08000	2.74108	2,850,340		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.58	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.96	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.96	Put			2,915.87000	2.91587	3,027,870		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.97	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
I2025	On	03/08/2017	Bond Future	133.97	Put			2,925.87000	2.92587	3,037,870		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			2,935.87000	2.93587	3,047,870		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			726.70000	0.72670	609,710		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			746.70000	0.74670	629,710		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			736.70000	0.73670	619,710		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	5,258
I2029	On	04/05/2017	Bond Future			102.08590	102.08590	101.87649	101.87649			58,393,134.80	572	2,272
Total I2029 Future												58,393,134.80	572	2,272
I2029	On	04/05/2017	Bond Future	100.65	Call			1,226.49000	1.22649	1,435,900		0.00	0	0
I2029	On	04/05/2017	Bond Future	100.65	Put			0.00000	0.00000	0,000		0.00	0	0
I2029	On	04/05/2017	Bond Future	100.66	Call			1,216.49000	1.21649	1,425,900		0.00	0	0
I2029	On	04/05/2017	Bond Future	100.66	Put			0.00000	0.00000	0,000		0.00	0	0
I2029	On	04/05/2017	Bond Future	100.67	Call			1,206.49000	1.20649	1,415,900		0.00	0	0
I2029	On	04/05/2017	Bond Future	100.67	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2029 Option												0.00	0	0
Total For I2029												58,393,134.80	572	2,272
I2033	On	02/02/2017	Bond Future			107.70036	107.70036	107.71066	107.71066			0.00	0	6,033
I2033	On	04/05/2017	Bond Future			108.72263	108.72263	108.73484	108.73484			32,290,621.11	297	5,778
I2033	On	03/08/2017	Bond Future			110.86648	110.86648	110.87942	110.87942			0.00	0	0
I2033	On	02/11/2017	Bond Future			112.02609	112.02609	112.04170	112.04170			0.00	0	0
Total I2033 Future												32,290,621.11	297	11,811
I2033	On	02/02/2017	Bond Future	109.70	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/02/2017	Bond Future	109.70	Put			1,989.34000	1.98934	1,999,640		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			1,999.34000	1.99934	2,009,640		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			2,009.34000	2.00934	2,019,640		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			2,105.16000	2.10516	2,117,370		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			2,115.16000	2.11516	2,127,370		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			2,095.16000	2.09516	2,107,370		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.12	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.12	Put			2,240.58000	2.24058	2,253,520		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2033	On	03/08/2017	Bond Future	113.13	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.13	Put			2,250.58000	2.25058	2,263,520		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			2,260.58000	2.26058	2,273,520		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			1,961.70000	1.96170	1,946,090		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.09	Call			1,951.70000	1.95170	1,936,090		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.09	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.07	Call			1,971.70000	1.97170	1,956,090		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												32,290,621.11	297	11,811
I2038	On	02/02/2017	Bond Future			132.60635	132.60635	132.61879	132.61879			0.00	0	6,971
I2038	On	04/05/2017	Bond Future			135.14581	135.14581	135.16095	135.16095			120,550,062.52	892	20,533
I2038	On	03/08/2017	Bond Future			136.29726	136.29726	136.31310	136.31310			0.00	0	0
I2038	On	02/11/2017	Bond Future			139.06361	139.06361	139.08268	139.08268			0.00	0	0
Total I2038 Future												120,550,062.52	892	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			4,441.21000	4.44121	4,453,650		0.00	0	0
I2038	On	02/02/2017	Bond Future	137.07	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/02/2017	Bond Future	137.07	Put			4,451.21000	4.45121	4,463,650		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			4,431.21000	4.43121	4,443,650		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			4,609.05000	4.60905	4,624,190		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			4,619.05000	4.61905	4,634,190		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			4,629.05000	4.62905	4,644,190		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.18	Put			4,866.90000	4.86690	4,882,740		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			4,846.90000	4.84690	4,862,740		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.17	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.17	Put			4,856.90000	4.85690	4,872,740		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.18	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	Call			2,282.68000	2.28268	2,263,610		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			2,272.68000	2.27268	2,253,610		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.81	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.82	Call			2,262.68000	2.26268	2,243,610		0.00	0	0

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	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												120,550,062.52	892	27,504
I2046	On	02/02/2017	Bond Future			133.56545	133.56545	133.57802	133.57802			0.00	0	18,221
I2046	On	04/05/2017	Bond Future			134.59346	134.59346	134.60864	134.60864			30,821,902.34	229	19,696
I2046	On	03/08/2017	Bond Future			137.24740	137.24740	137.26348	137.26348			0.00	0	0
I2046	On	02/11/2017	Bond Future			138.42868	138.42868	138.44803	138.44803			0.00	0	0
Total I2046 Future												30,821,902.34	229	37,917
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			3,551.98000	3.55198	3,564,550		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			3,561.98000	3.56198	3,574,550		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			3,571.98000	3.57198	3,584,550		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			3,711.36000	3.71136	3,726,540		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			3,721.36000	3.72136	3,736,540		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			3,731.36000	3.73136	3,746,540		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			3,906.52000	3.90652	3,922,600		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			3,916.52000	3.91652	3,932,600		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			3,926.52000	3.92652	3,942,600		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.32	Call			2,128.03000	2.12803	2,108,680		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			2,148.03000	2.14803	2,128,680		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			2,138.03000	2.13803	2,118,680		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												30,821,902.34	229	37,917
I2050	On	02/02/2017	Bond Future			142.20670	142.20670	142.22000	142.22000			0.00	0	20,450
I2050	On	04/05/2017	Bond Future			144.93009	144.93009	144.94615	144.94615			85,218,892.92	588	24,079
I2050	On	03/08/2017	Bond Future			146.10916	146.10916	146.12597	146.12597			0.00	0	0
I2050	On	02/11/2017	Bond Future			149.07469	149.07469	149.09507	149.09507			0.00	0	0
Total I2050 Future												85,218,892.92	588	44,529
I2050	On	02/02/2017	Bond Future	144.96	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	02/02/2017	Bond Future	144.96	Put			2,740.00000	2.74000	2,753,300		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			2,750.00000	2.75000	2,763,300		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			2,760.00000	2.76000	2,773,300		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			2,883.85000	2.88385	2,899,910		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			2,893.85000	2.89385	2,909,910		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			2,903.85000	2.90385	2,919,910		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			3,114.03000	3.11403	3,130,840		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			3,094.03000	3.09403	3,110,840		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			3,104.03000	3.10403	3,120,840		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.65	Call			4,445.07000	4.44507	4,424,690		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			4,435.07000	4.43507	4,414,690		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			4,425.07000	4.42507	4,404,690		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												85,218,892.92	588	44,529
R186	On	02/02/2017	Bond Future			8.85058	112.07015	8.82726	112.23249		8.46	177,967,398.20	1,588	59,738
R186	On	04/05/2017	Bond Future			8.89656	114.20945	8.87200	114.37679		8.23	368,097,057.35	3,223	115,119
R186	On	03/08/2017	Bond Future			8.93461	111.15045	8.90896	111.32155		8.54	0.00	0	0
R186	On	02/11/2017	Bond Future			8.96398	113.40064	8.93688	113.57764		8.31	0.00	0	0
Total R186 Future												546,064,455.55	4,811	174,857
R186	On	02/02/2017	Bond Future	8.37	Call			0.00000	0.00000	0,000	8.31	0.00	0	500
R186	On	02/02/2017	Bond Future	8.37	Put			3,248.90000	3.24890	3,411,240	8.31	0.00	0	0
R186	On	02/02/2017	Bond Future	8.43	Call			0.00000	0.00000	0,000	8.33	0.00	739	11
R186	On	02/02/2017	Bond Future	8.43	Put			2,815.37000	2.81537	2,977,710	8.33	0.00	0	0
R186	On	02/02/2017	Bond Future	8.60	Call			2.77000	0.00277	0,020	8.40	0.00	0	7,000
R186	On	02/02/2017	Bond Future	8.62	Call			4.91000	0.00491	0,070	8.41	0.00	0	500
R186	On	02/02/2017	Bond Future	8.62	Put			1,461.92000	1.46192	1,619,420	8.41	0.00	0	0
R186	On	02/02/2017	Bond Future	8.79	Call			170.39000	0.17039	55,120	8.48	0.00	0	0
R186	On	02/02/2017	Bond Future	8.79	Put			430.44000	0.43044	477,510	8.48	0.00	0	0
R186	On	02/02/2017	Bond Future	8.80	Call			196.69000	0.19669	70,460	8.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2017	Bond Future	9.50	Put			0.00000	0.00000	0,000	8.93	0.00	0	13,500
R186	On	02/02/2017	Bond Future	8.81	Call			225.64000	0.22564	88,840	8.50	0.00	0	0
R186	On	02/02/2017	Bond Future	8.81	Put			346.00000	0.34600	371,540	8.50	0.00	0	0
R186	On	02/02/2017	Bond Future	8.87	Call			455.59000	0.45559	274,240	8.53	0.00	0	0
R186	On	02/02/2017	Bond Future	8.87	Put			158.30000	0.15830	139,290	8.53	0.00	0	500
R186	On	02/02/2017	Bond Future	8.90	Call			604.38000	0.60438	416,390	8.55	0.00	0	0
R186	On	02/02/2017	Bond Future	8.60	Put			1,601.74000	1.60174	1,761,330	8.40	0.00	0	0
R186	On	02/02/2017	Bond Future	8.95	Call			890.86000	0.89086	708,090	8.58	0.00	0	0
R186	On	02/02/2017	Bond Future	8.95	Put			39.98000	0.03998	19,550	8.58	0.00	0	2,546
R186	On	02/02/2017	Bond Future	9.02	Call			1,340.70000	1.34070	1,171,580	8.62	0.00	0	0
R186	On	02/02/2017	Bond Future	9.02	Put			8.49000	0.00849	1,710	8.62	0.00	0	500
R186	On	02/02/2017	Bond Future	9.10	Call			1,879.78000	1.87978	1,716,530	8.67	0.00	0	0
R186	On	02/02/2017	Bond Future	8.80	Put			386.87000	0.38687	422,980	8.49	0.00	0	0
R186	On	02/02/2017	Bond Future	8.00	Put			5,971.81000	5.97181	6,134,150	8.16	0.00	0	0
R186	On	02/02/2017	Bond Future	9.40	Call			3,896.14000	3.89614	3,733,800	8.87	0.00	0	0
R186	On	02/02/2017	Bond Future	9.40	Put			0.00000	0.00000	0,000	8.87	0.00	739	11
R186	On	02/02/2017	Bond Future	9.50	Call			4,557.35000	4.55735	4,395,010	8.93	0.00	0	0
R186	On	02/02/2017	Bond Future	9.10	Put			0.95000	0.00095	0,040	8.67	0.00	0	2,546
R186	On	02/02/2017	Bond Future	8.90	Put			99.05000	0.09905	73,400	8.55	108,485.20	1,478	11
R186	On	02/02/2017	Bond Future	8.00	Call			0.00000	0.00000	0,000	8.16	0.00	0	7,000
R186	On	04/05/2017	Bond Future	8.98	Put			1,576.60000	1.57660	1,639,620	8.37	0.00	0	0
R186	On	04/05/2017	Bond Future	8.44	Call			759.73000	0.75973	707,310	8.12	0.00	0	500
R186	On	04/05/2017	Bond Future	8.44	Put			3,759.69000	3.75969	3,874,610	8.12	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Call			1,975.74000	1.97574	1,879,820	8.31	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Put			1,853.06000	1.85306	1,924,480	8.31	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Call			2,011.46000	2.01146	1,914,600	8.32	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Call			2,047.55000	2.04755	1,949,740	8.33	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Put			1,788.78000	1.78878	1,858,310	8.33	0.00	0	0
R186	On	04/05/2017	Bond Future	8.94	Call			2,157.92000	2.15792	2,057,290	8.34	0.00	0	0
R186	On	04/05/2017	Bond Future	8.94	Put			1,695.43000	1.69543	1,762,140	8.34	0.00	0	500
R186	On	04/05/2017	Bond Future	8.98	Call			2,309.93000	2.30993	2,205,610	8.37	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Put			1,820.71000	1.82071	1,891,190	8.32	0.00	0	0
R186	On	03/08/2017	Bond Future	8.85	Call			0.00000	0.00000	2,433,190	8.60	0.00	0	0
R186	On	03/08/2017	Bond Future	8.85	Put			0.00000	0.00000	2,998,940	8.60	2,249,205.00	750	750
R186	On	03/08/2017	Bond Future	8.91	Call			2,726.08000	2.72608	2,631,820	8.64	0.00	0	0
R186	On	03/08/2017	Bond Future	9.35	Call			0.00000	0.00000	4,334,360	8.91	0.00	0	0
R186	On	03/08/2017	Bond Future	9.35	Put			0.00000	0.00000	1,612,440	8.91	2,418,660.00	1,500	750
R186	On	03/08/2017	Bond Future	9.50	Call			5,128.30000	5.12830	4,999,190	9.00	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Put			2,719.14000	2.71914	2,795,980	8.64	0.00	0	0
R186	On	03/08/2017	Bond Future	8.92	Call			2,760.68000	2.76068	2,665,750	8.64	0.00	0	0
R186	On	03/08/2017	Bond Future	9.50	Put			1,274.62000	1.27462	1,316,610	9.00	0.00	0	6,500

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/08/2017	Bond Future	8.92	Put			2,687.00000	2.68700	2,763,170	8.64	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Call			2,795.51000	2.79551	2,699,910	8.65	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Put			2,655.14000	2.65514	2,730,640	8.65	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Call			3,120.65000	3.12065	3,027,520	8.39	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Put			3,493.39000	3.49339	3,577,260	8.39	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Call			3,153.81000	3.15381	3,060,110	8.39	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Put			3,460.90000	3.46090	3,544,200	8.39	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Call			3,187.16000	3.18716	3,092,890	8.40	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Put			3,428.65000	3.42865	3,511,380	8.40	0.00	0	0
Total R186 Option												4,776,350.20	5,206	43,625
Total For R186												550,840,805.75	10,017	218,482
R197	On	02/02/2017	Bond Future			295.50127	295.50127	295.52799	295.52799			0.00	0	163
R197	On	04/05/2017	Bond Future			301.16037	301.16037	301.19274	301.19274			22,587,027.75	75	1,063
R197	On	03/08/2017	Bond Future			300.14473	300.14473	300.17879	300.17879			0.00	0	0
R197	On	02/11/2017	Bond Future			306.23704	306.23704	306.27828	306.27828			0.00	0	0
Total R197 Future												22,587,027.75	75	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			7,062.01000	7.06201	7,088,730		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			7,042.01000	7.04201	7,068,730		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			7,052.01000	7.05201	7,078,730		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			7,407.26000	7.40726	7,439,630		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			7,387.26000	7.38726	7,419,630		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			7,397.26000	7.39726	7,429,630		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			7,871.21000	7.87121	7,905,270		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			7,881.21000	7.88121	7,915,270		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			7,891.21000	7.89121	7,925,270		0.00	0	0
R197	On	02/11/2017	Bond Future	305.15	Call			1,128.28000	1.12828	1,087,040		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			1,118.28000	1.11828	1,077,040		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			1,108.28000	1.10828	1,067,040		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	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
Total R197 Option										0.00	0	0
Total For R197										22,587,027.75	75	1,226
R202	On	02/02/2017	Bond Future	246.06404	246.06404	246.08726	246.08726			0.00	0	24,689
R202	On	04/05/2017	Bond Future	250.77648	250.77648	250.80450	250.80450			0.00	0	34,426
R202	On	03/08/2017	Bond Future	252.02770	252.02770	252.05725	252.05725			0.00	0	0
R202	On	02/11/2017	Bond Future	257.14296	257.14296	257.17833	257.17833			0.00	0	0
Total R202 Future										0.00	0	59,115
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	5,632.74000	5.63274	5,655,960		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	5,642.74000	5.64274	5,665,960		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	5,652.74000	5.65274	5,675,960		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	5,915.50000	5.91550	5,943,520		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	5,925.50000	5.92550	5,953,520		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	5,905.50000	5.90550	5,933,520		0.00	0	0
R202	On	03/08/2017	Bond Future	258.35	Call	0.00000	0.00000	0,000		0.00	0	0
R202	On	03/08/2017	Bond Future	258.35	Put	6,292.75000	6.29275	6,322,300		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	6,302.75000	6.30275	6,332,300		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	6,312.75000	6.31275	6,342,300		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	3,288.33000	3.28833	3,252,960		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	3,278.33000	3.27833	3,242,960		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	3,268.33000	3.26833	3,232,960		0.00	0	0
Total R202 Option										0.00	0	0
Total For R202										0.00	0	59,115
R2023	On	02/02/2017	Bond Future	8.46559	100.07944	8.44731	100.16299		5.96	35,828,439.52	358	7,087
R2023	On	04/05/2017	Bond Future	8.50313	98.05794	8.48348	98.14480		5.98	35,104,742.52	358	19,210
R2023	On	03/08/2017	Bond Future	8.52946	99.98568	8.50861	100.07468		5.73	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.55033	98.07625	8.52777	98.16912		5.63	0.00	0	0
Total R2023 Future										70,933,182.04	716	26,297
R2023	On	02/02/2017	Bond Future	8.86	Call	1,864.73000	1.86473	1,781,180	6.22	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.86	Put	0.00000	0.00000	0,000	6.22	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	02/02/2017	Bond Future	8.84	Call			1,775.41000	1.77541	1,691,850	6.21	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.84	Put			0.01000	0.00001	0,000	6.21	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Call			1,820.08000	1.82008	1,736,530	6.21	0.00	0	0
R2023	On	02/02/2017	Bond Future	8.85	Put			0.00000	0.00000	0,000	6.21	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.60	Put			966.87000	0.96687	997,970	6.12	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Call			1,506.08000	1.50608	1,449,830	6.12	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Put			948.51000	0.94851	979,120	6.12	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Call			1,455.19000	1.45519	1,399,910	6.12	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Put			985.50000	0.98550	1,017,080	6.12	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.60	Call			1,480.51000	1.48051	1,424,750	6.12	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Call			1,811.94000	1.81194	1,759,990	5.85	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Put			1,507.63000	1.50763	1,544,680	5.85	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Call			1,835.03000	1.83503	1,782,720	5.85	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Put			1,488.18000	1.48818	1,524,870	5.85	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Call			1,858.57000	1.85857	1,805,890	5.86	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Put			1,469.21000	1.46921	1,505,530	5.86	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Put			1,833.84000	1.83384	1,874,900	5.65	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Call			2,029.74000	2.02974	1,977,620	5.66	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Put			1,814.91000	1.81491	1,855,660	5.66	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Call			1,985.90000	1.98590	1,934,400	5.65	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Put			1,853.26000	1.85326	1,894,630	5.65	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Call			2,007.58000	2.00758	1,955,770	5.65	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												70,933,182.04	716	26,297
R203	On	02/02/2017	Bond Future			7.72128	103.59608	7.74546	103.58211		0.42	271,628,921.76	2,622	4,238
R203	On	04/05/2017	Bond Future			7.60091	101.40101	7.63661	101.38856		0.30	265,873,448.22	2,622	31,101
Total R203 Future												537,502,369.98	5,244	35,339
R203	On	02/02/2017	Bond Future	7.72	Call			6.76000	0.00676	8,680	0.42	0.00	0	0
R203	On	02/02/2017	Bond Future	7.72	Put			21.47000	0.02147	9,420	0.42	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Call			3.68000	0.00368	4,150	0.42	0.00	0	0
R203	On	02/02/2017	Bond Future	7.70	Put			29.96000	0.02996	16,460	0.42	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Call			5.04000	0.00504	6,130	0.42	0.00	0	0
R203	On	02/02/2017	Bond Future	7.71	Put			25.54000	0.02554	12,660	0.42	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Call			2.03000	0.00203	2,460	0.28	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Put			256.19000	0.25619	244,170	0.28	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Call			2.21000	0.00221	2,660	0.28	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Put			252.86000	0.25286	240,860	0.28	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Call			2.35000	0.00235	2,830	0.28	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Put			249.49000	0.24949	237,520	0.28	0.00	0	0
Total R203 Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R203									537,502,369.98	5,244	35,339
R2030 On 02/02/2017 Bond Future			9.25062	90.81187	9.23245	90.93877			0.00	0	17,938
R2030 On 04/05/2017 Bond Future			9.30203	92.54540	9.28302	92.67626			0.00	0	32,785
R2030 On 03/08/2017 Bond Future			9.34857	90.35780	9.32884	90.49164			0.00	0	0
R2030 On 02/11/2017 Bond Future			9.38369	92.18717	9.36301	92.32566			0.00	0	0
Total R2030 Future									0.00	0	50,723
R2030 On 02/02/2017 Bond Future	9.29	Call			401.09000	0.40109	274,190		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			470.53000	0.47053	343,630		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			539.90000	0.53990	413,000		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			322.93000	0.32293	192,070		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			391.46000	0.39146	260,600		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			254.33000	0.25433	123,470		0.00	0	0
R2030 On 04/05/2017 Bond Future	9.32	Put			0.00000	0.00000	0,000		0.00	0	0
R2030 On 03/08/2017 Bond Future	9.33	Call			7.87000	0.00787	0,000		0.00	0	0
R2030 On 03/08/2017 Bond Future	9.33	Put			0.00000	0.00000	125,970		0.00	0	0
R2030 On 03/08/2017 Bond Future	9.34	Call			75.74000	0.07574	0,000		0.00	0	0
R2030 On 03/08/2017 Bond Future	9.34	Put			0.00000	0.00000	58,100		0.00	0	0
R2030 On 03/08/2017 Bond Future	9.35	Call			143.53000	0.14353	9,690		0.00	0	0
R2030 On 03/08/2017 Bond Future	9.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2030 On 02/11/2017 Bond Future	9.34	Put			154.42000	0.15442	292,910		0.00	0	0
R2030 On 02/11/2017 Bond Future	9.35	Call			0.00000	0.00000	0,000		0.00	0	0
R2030 On 02/11/2017 Bond Future	9.35	Put			87.26000	0.08726	225,750		0.00	0	0
R2030 On 02/11/2017 Bond Future	9.36	Call			0.00000	0.00000	0,000		0.00	0	0
R2030 On 02/11/2017 Bond Future	9.36	Put			20.18000	0.02018	158,670		0.00	0	0
R2030 On 02/11/2017 Bond Future	9.34	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option									0.00	0	0
Total For R2030									0.00	0	50,723
R2032 On 02/02/2017 Bond Future			9.38563	93.84441	9.36247	94.01762		11.63	0.00	0	14,756
R2032 On 04/05/2017 Bond Future			9.43612	91.47709	9.41200	91.65518		11.92	0.00	0	19,095
R2032 On 03/08/2017 Bond Future			9.48032	93.27561	9.45537	93.45762		11.86	0.00	0	0
R2032 On 02/11/2017 Bond Future			9.51977	91.00396	9.49374	91.19162		12.14	0.00	0	0
Total R2032 Future									0.00	0	33,851
R2032 On 02/02/2017 Bond Future	9.51	Call			1,129.70000	1.12970	935,700	11.84	0.00	0	0
R2032 On 02/02/2017 Bond Future	9.51	Put			34.45000	0.03445	13,660	11.84	0.00	0	0
R2032 On 02/02/2017 Bond Future	9.52	Call			1,197.13000	1.19713	1,005,670	11.85	0.00	0	0

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	02/02/2017	Bond Future	9.52	Put			28.33000	0.02833	10,080	11.85	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Call			1,265.43000	1.26543	1,076,400	11.86	0.00	0	0
R2032	On	02/02/2017	Bond Future	9.53	Put			23.17000	0.02317	7,350	11.86	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.44	Call			2,331.63000	2.33163	2,226,940	12.08	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.44	Put			2,124.94000	2.12494	2,198,340	12.08	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Call			2,370.31000	2.37031	2,264,680	12.09	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Put			2,089.97000	2.08997	2,162,430	12.09	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Call			2,409.52000	2.40952	2,302,950	12.10	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Put			2,055.61000	2.05561	2,127,130	12.10	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Call			3,087.96000	3.08796	2,987,750	12.00	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Put			3,273.57000	3.27357	3,355,370	12.00	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Call			3,124.91000	3.12491	3,024,020	12.01	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Put			3,237.29000	3.23729	3,318,410	12.01	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Call			3,162.07000	3.16207	3,060,510	12.02	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Put			3,201.31000	3.20131	3,281,760	12.02	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Call			3,842.51000	3.84251	3,739,090	12.32	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Put			3,941.80000	3.94180	4,026,040	12.32	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Call			3,879.44000	3.87944	3,775,460	12.33	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Put			3,906.46000	3.90646	3,990,140	12.33	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Call			3,916.55000	3.91655	3,812,010	12.34	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Put			3,871.37000	3.87137	3,954,490	12.34	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	33,851
R2035	On	02/02/2017	Bond Future			9.52566	98.35389	9.49259	98.62497			0.00	0	4,803
R2035	On	04/05/2017	Bond Future			9.57580	95.72871	9.54151	96.00663			2,871,861.30	30	7,526
R2035	On	03/08/2017	Bond Future			9.62043	97.61071	9.58503	97.89451			0.00	0	0
R2035	On	02/11/2017	Bond Future			9.66267	95.08225	9.62592	95.37382			0.00	0	0
Total R2035 Future												2,871,861.30	30	12,329
R2035	On	02/02/2017	Bond Future	9.50	Call			60.85000	0.06085	0,000		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.50	Put			0.00000	0.00000	210,230		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.51	Call			142.86000	0.14286	0,000		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.51	Put			0.00000	0.00000	128,220		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.52	Call			224.77000	0.22477	0,000		0.00	0	0
R2035	On	02/02/2017	Bond Future	9.52	Put			0.00000	0.00000	46,310		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.54	Put			12.26000	0.01226	290,180		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.55	Call			68.93000	0.06893	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.55	Put			0.00000	0.00000	208,990		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.53	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.53	Put			93.56000	0.09356	371,480		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.54	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	9.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Put			605.82000	0.60582	889,620		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.52	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.52	Put			524.74000	0.52474	808,540		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			687.01000	0.68701	970,810		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Put			286.32000	0.28632	577,890		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Put			206.48000	0.20648	498,050		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Put			126.74000	0.12674	418,310		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												2,871,861.30	30	12,329
R2037	On	02/02/2017	Bond Future			9.59063	90.53847	9.55747	90.80947		13.62	90,538.47	1	29,505
R2037	On	04/05/2017	Bond Future			9.64364	92.26673	9.60928	92.54452		13.40	24,912,017.10	270	46,759
R2037	On	03/08/2017	Bond Future			9.69262	89.82329	9.65717	90.10681		13.98	14,371,726.40	160	160
R2037	On	02/11/2017	Bond Future			9.73154	91.64185	9.69480	91.93311		13.72	0.00	0	0
Total R2037 Future												39,374,281.97	431	76,424
R2037	On	02/02/2017	Bond Future	9.66	Put			91.53000	0.09153	69,490	13.76	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Call			992.27000	0.99227	698,760	13.77	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.67	Put			77.76000	0.07776	55,250	13.77	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Call			1,060.77000	1.06077	767,530	13.78	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.68	Put			65.70000	0.06570	43,460	13.78	0.00	0	0
R2037	On	02/02/2017	Bond Future	9.66	Call			925.36000	0.92536	632,320	13.76	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Put			2,551.99000	2.55199	2,677,370	13.49	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Call			2,395.94000	2.39594	2,246,420	13.47	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Put			2,633.71000	2.63371	2,761,980	13.47	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Call			2,436.16000	2.43616	2,285,190	13.48	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Put			2,592.61000	2.59261	2,719,430	13.48	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Call			2,476.74000	2.47674	2,324,330	13.49	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Call			3,294.38000	3.29438	3,146,840	14.05	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Put			3,916.42000	3.91642	4,052,400	14.05	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Call			3,217.14000	3.21714	3,071,670	14.03	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Put			4,001.49000	4.00149	4,139,540	14.03	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Call			3,255.77000	3.25577	3,109,260	14.04	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Put			3,958.91000	3.95891	4,095,920	14.04	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Call			4,239.38000	4.23938	4,084,040	13.85	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Put			4,596.55000	4.59655	4,732,470	13.85	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Call			4,279.38000	4.27938	4,123,190	13.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	02/11/2017	Bond Future	9.66	Put			4,556.63000	4.55663	4,691,700	13.86	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Call			4,319.55000	4.31955	4,162,510	13.87	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Put			4,517.00000	4.51700	4,651,220	13.87	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												39,374,281.97	431	76,424
R204	On	02/02/2017	Bond Future			7.84554	101.30367	7.84720	101.30083		1.40	148,004,661.87	1,461	10,197
R204	On	04/05/2017	Bond Future			7.86833	103.23743	7.86907	103.23632		1.29	236,310,477.27	2,289	29,125
R204	On	03/08/2017	Bond Future			7.84987	101.22564	7.85043	101.22492		1.31	0.00	0	0
R204	On	02/11/2017	Bond Future			7.76223	103.27478	7.76086	103.27623		1.10	0.00	0	0
Total R204 Future												384,315,139.14	3,750	39,322
R204	On	02/02/2017	Bond Future	8.28	Call			737.18000	0.73718	740,020	1.48	0.00	0	0
R204	On	02/02/2017	Bond Future	8.28	Put			0.00000	0.00000	0,000	1.48	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Call			754.13000	0.75413	756,970	1.49	0.00	0	0
R204	On	02/02/2017	Bond Future	8.29	Put			0.00000	0.00000	0,000	1.49	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Call			771.07000	0.77107	773,910	1.49	0.00	0	0
R204	On	02/02/2017	Bond Future	8.30	Put			0.00000	0.00000	0,000	1.49	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Call			295.61000	0.29561	294,730	1.31	0.00	0	0
R204	On	04/05/2017	Bond Future	7.90	Put			249.37000	0.24937	247,380	1.31	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Call			303.74000	0.30374	302,870	1.31	0.00	0	0
R204	On	04/05/2017	Bond Future	7.91	Put			242.55000	0.24255	240,570	1.31	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Call			311.99000	0.31199	311,140	1.31	0.00	0	0
R204	On	04/05/2017	Bond Future	7.92	Put			235.86000	0.23586	233,900	1.31	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Call			315.10000	0.31510	314,410	1.31	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Put			443.55000	0.44355	442,140	1.31	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Call			321.11000	0.32111	320,420	1.31	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Put			436.76000	0.43676	435,350	1.31	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Call			327.17000	0.32717	326,480	1.31	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Put			430.03000	0.43003	428,620	1.31	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Call			382.14000	0.38214	380,710	1.10	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Put			404.20000	0.40420	404,220	1.10	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Call			387.70000	0.38770	386,260	1.10	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Put			399.18000	0.39918	399,190	1.10	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Call			393.30000	0.39330	391,850	1.10	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Put			394.21000	0.39421	394,210	1.10	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												384,315,139.14	3,750	39,322
R2040	On	02/02/2017	Bond Future			9.60561	94.59535	9.57241	94.88776		14.26	0.00	0	4,956
R2040	On	04/05/2017	Bond Future			9.65738	96.40100	9.62300	96.70069		14.03	0.00	0	8,436
R2040	On	03/08/2017	Bond Future			9.70519	93.78838	9.66973	94.09434		14.64	0.00	0	0
R2040	On	02/11/2017	Bond Future			9.74316	95.68731	9.70645	96.00147		14.38	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
Total R2040 Future									0.00	0	13,392
R2040 On 02/02/2017 Bond Future	9.58	Call			435.89000	0.43589	184,910	14.33	0.00	0	0
R2040 On 02/02/2017 Bond Future	9.58	Put			368.91000	0.36891	410,340	14.33	0.00	0	0
R2040 On 02/02/2017 Bond Future	9.59	Call			483.89000	0.48389	220,150	14.34	0.00	0	0
R2040 On 02/02/2017 Bond Future	9.59	Put			328.78000	0.32878	357,450	14.34	0.00	0	0
R2040 On 02/02/2017 Bond Future	9.60	Call			534.85000	0.53485	259,600	14.35	0.00	0	0
R2040 On 02/02/2017 Bond Future	9.60	Put			291.74000	0.29174	308,900	14.35	0.00	0	0
R2040 On 04/05/2017 Bond Future	9.62	Call			2,740.20000	2.74020	2,574,340	14.14	0.00	0	0
R2040 On 04/05/2017 Bond Future	9.62	Put			2,766.43000	2.76643	2,900,260	14.14	0.00	0	0
R2040 On 04/05/2017 Bond Future	9.63	Call			2,784.67000	2.78467	2,617,280	14.15	0.00	0	0
R2040 On 04/05/2017 Bond Future	9.63	Put			2,723.53000	2.72353	2,855,830	14.15	0.00	0	0
R2040 On 04/05/2017 Bond Future	9.64	Call			2,829.33000	2.82933	2,660,420	14.16	0.00	0	0
R2040 On 04/05/2017 Bond Future	9.64	Put			2,680.95000	2.68095	2,811,730	14.16	0.00	0	0
R2040 On 03/08/2017 Bond Future	9.63	Put			4,115.40000	4.11540	4,257,460	14.77	0.00	0	0
R2040 On 03/08/2017 Bond Future	9.61	Call			3,685.11000	3.68511	3,523,390	14.75	0.00	0	0
R2040 On 03/08/2017 Bond Future	9.61	Put			4,204.17000	4.20417	4,348,410	14.75	0.00	0	0
R2040 On 03/08/2017 Bond Future	9.62	Call			3,727.63000	3.72763	3,564,810	14.76	0.00	0	0
R2040 On 03/08/2017 Bond Future	9.62	Put			4,159.47000	4.15947	4,302,610	14.76	0.00	0	0
R2040 On 03/08/2017 Bond Future	9.63	Call			3,770.66000	3.77066	3,606,760	14.77	0.00	0	0
R2040 On 02/11/2017 Bond Future	9.67	Put			4,995.42000	4.99542	5,140,700	14.54	0.00	0	0
R2040 On 02/11/2017 Bond Future	9.65	Call			4,596.00000	4.59600	4,428,910	14.52	0.00	0	0
R2040 On 02/11/2017 Bond Future	9.65	Put			5,082.46000	5.08246	5,229,530	14.52	0.00	0	0
R2040 On 02/11/2017 Bond Future	9.66	Call			4,638.79000	4.63879	4,470,810	14.53	0.00	0	0
R2040 On 02/11/2017 Bond Future	9.66	Put			5,038.78000	5.03878	5,184,960	14.53	0.00	0	0
R2040 On 02/11/2017 Bond Future	9.67	Call			4,681.77000	4.68177	4,512,890	14.54	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			9.63059	91.74446	9.59233	92.08509		14.93	0.00	0	18,230
R2044 On 04/05/2017 Bond Future			9.68089	93.49567	9.64134	93.84440		14.71	0.00	0	19,046
R2044 On 03/08/2017 Bond Future			9.72733	90.95116	9.68657	91.30717		15.36	0.00	0	0
R2044 On 02/11/2017 Bond Future			9.76426	92.79259	9.72214	93.15778		15.09	0.00	0	0
Total R2044 Future									0.00	0	37,276
R2044 On 02/02/2017 Bond Future	9.76	Call			1,511.55000	1.51155	1,154,480	15.19	0.00	0	0
R2044 On 02/02/2017 Bond Future	9.76	Put			34.62000	0.03462	18,180	15.19	0.00	0	0
R2044 On 02/02/2017 Bond Future	9.77	Call			1,592.34000	1.59234	1,236,780	15.20	0.00	0	0
R2044 On 02/02/2017 Bond Future	9.77	Put			28.61000	0.02861	13,680	15.20	0.00	0	0
R2044 On 02/02/2017 Bond Future	9.78	Call			1,673.91000	1.67391	1,319,950	15.21	0.00	0	0
R2044 On 02/02/2017 Bond Future	9.78	Put			23.52000	0.02352	10,190	15.21	0.00	0	0
R2044 On 04/05/2017 Bond Future	9.67	Put			2,681.59000	2.68159	2,834,100	14.87	0.00	0	0
R2044 On 04/05/2017 Bond Future	9.68	Call			2,980.56000	2.98056	2,782,590	14.88	0.00	0	0

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	04/05/2017	Bond Future	9.68	Put			2,639.65000	2.63965	2,790,410	14.88	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.66	Call			2,889.05000	2.88905	2,694,570	14.86	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.66	Put			2,724.23000	2.72423	2,878,480	14.86	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.67	Call			2,934.52000	2.93452	2,738,300	14.87	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Call			3,769.66000	3.76966	3,582,540	15.49	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Put			4,267.71000	4.26771	4,436,600	15.49	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Call			3,812.66000	3.81266	3,624,270	15.49	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Put			4,222.33000	4.22233	4,389,950	15.49	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Call			3,726.65000	3.72665	3,540,790	15.48	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Put			4,313.22000	4.31322	4,483,370	15.48	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Call			4,748.04000	4.74804	4,553,360	15.26	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Put			5,115.91000	5.11591	5,286,420	15.26	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Call			4,661.37000	4.66137	4,468,780	15.24	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Put			5,204.72000	5.20472	5,377,320	15.24	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Call			4,704.46000	4.70446	4,510,820	15.25	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Put			5,160.00000	5.16000	5,331,550	15.25	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	37,276
R2048	On	02/02/2017	Bond Future			9.62560	95.25093	9.59237	95.55357		14.80	0.00	0	37,243
R2048	On	04/05/2017	Bond Future			9.67164	92.62991	9.63729	92.93998		15.29	0.00	0	63,239
R2048	On	03/08/2017	Bond Future			9.71271	94.45099	9.67735	94.76754		15.24	0.00	0	200
R2048	On	02/11/2017	Bond Future			9.75151	91.92199	9.71493	92.24698		15.68	0.00	0	0
Total R2048 Future												0.00	0	100,682
R2048	On	02/02/2017	Bond Future	9.78	Call			1,710.70000	1.71070	1,392,540	15.07	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.78	Put			24.79000	0.02479	9,270	15.07	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Call			1,545.17000	1.54517	1,222,810	15.05	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.76	Put			36.34000	0.03634	16,620	15.05	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Call			1,627.54000	1.62754	1,307,280	15.06	0.00	0	0
R2048	On	02/02/2017	Bond Future	9.77	Put			30.09000	0.03009	12,470	15.06	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Call			2,943.93000	2.94393	2,769,240	15.43	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Put			2,828.98000	2.82898	2,964,360	15.43	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.66	Call			2,990.31000	2.99031	2,814,080	15.44	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.66	Put			2,785.10000	2.78510	2,918,940	15.44	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Call			3,036.88000	3.03688	2,859,110	15.45	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Put			2,741.57000	2.74157	2,873,870	15.45	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Call			3,616.95000	3.61695	3,455,640	15.30	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Put			4,681.60000	4.68160	4,836,840	15.30	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Call			3,659.60000	3.65960	3,497,150	15.31	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Put			4,632.67000	4.63267	4,786,770	15.31	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Call			3,702.76000	3.70276	3,539,180	15.32	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
R2048	On	03/08/2017	Bond Future	9.58	Put			4,584.41000	4.58441	4,737,380	15.32	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Call			4,738.87000	4.73887	4,566,820	15.82	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Put			5,411.06000	5.41106	5,564,000	15.82	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Call			4,782.94000	4.78294	4,609,960	15.83	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Put			5,364.91000	5.36491	5,516,920	15.83	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Call			4,827.18000	4.82718	4,653,270	15.84	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Put			5,319.09000	5.31909	5,470,170	15.84	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	100,682
R207	On	02/02/2017	Bond Future			7.98554	98.56077	7.97213	98.59488		2.51	0.00	0	30,319
R207	On	04/05/2017	Bond Future			8.01869	100.44215	8.00315	100.47865		2.27	17,577,376.25	175	79,363
R207	On	03/08/2017	Bond Future			8.02878	98.77298	8.01129	98.81060		2.34	0.00	0	0
R207	On	02/11/2017	Bond Future			7.99907	100.77254	7.97835	100.81305		2.14	0.00	0	0
Total R207 Future												17,577,376.25	175	109,682
R207	On	02/02/2017	Bond Future	8.91	Call			2,350.55000	2.35055	2,316,440	2.70	0.00	0	62
R207	On	02/02/2017	Bond Future	8.91	Put			0.00000	0.00000	0,000	2.70	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Call			3,112.14000	3.11214	3,078,030	2.72	0.00	0	0
R207	On	02/02/2017	Bond Future	9.22	Put			0.00000	0.00000	0,000	2.72	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Call			3,136.58000	3.13658	3,102,470	2.72	0.00	0	0
R207	On	02/02/2017	Bond Future	9.23	Put			0.00000	0.00000	0,000	2.72	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Call			3,161.01000	3.16101	3,126,900	2.72	0.00	0	0
R207	On	02/02/2017	Bond Future	9.24	Put			0.00000	0.00000	0,000	2.72	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Call			764.19000	0.76419	737,630	2.31	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Put			256.38000	0.25638	266,320	2.31	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Call			732.70000	0.73270	706,630	2.31	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Put			271.59000	0.27159	282,020	2.31	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Call			748.37000	0.74837	722,050	2.31	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Put			263.90000	0.26390	274,080	2.31	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Call			1,152.79000	1.15279	1,125,410	2.41	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Put			342.37000	0.34237	352,610	2.41	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Call			1,167.84000	1.16784	1,140,310	2.41	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Put			336.14000	0.33614	346,230	2.41	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Call			1,182.99000	1.18299	1,155,300	2.41	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Put			330.01000	0.33001	339,940	2.41	0.00	0	0
R207	On	03/08/2017	Bond Future	8.19	Call			871.36000	0.87136	847,400	2.37	0.00	0	51
R207	On	03/08/2017	Bond Future	8.19	Put			487.88000	0.48788	501,540	2.37	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Call			811.17000	0.81117	788,540	2.15	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Put			690.71000	0.69071	708,590	2.15	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Call			822.10000	0.82210	799,300	2.15	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Put			682.12000	0.68212	699,830	2.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/11/2017	Bond Future	8.03	Call			800.33000	0.80033	777,870	2.15	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Put			699.40000	0.69940	717,450	2.15	0.00	0	0
Total R207 Option												0.00	0	113
Total For R207												17,577,376.25	175	109,795
R208	On	02/02/2017	Bond Future			8.16051	97.52169	8.13697	97.60070		3.91	177,001,867.35	1,815	12,160
R208	On	04/05/2017	Bond Future			8.19259	95.98064	8.16677	96.06287		3.66	174,204,861.60	1,815	21,492
R208	On	03/08/2017	Bond Future			8.20863	97.86768	8.18067	97.95192		3.69	0.00	0	0
R208	On	02/11/2017	Bond Future			8.20891	96.44523	8.17791	96.53322		3.54	0.00	0	0
Total R208 Future												351,206,728.95	3,630	33,652
R208	On	02/02/2017	Bond Future	8.64	Call			1,671.12000	1.67112	1,592,110	4.09	0.00	0	0
R208	On	02/02/2017	Bond Future	8.64	Put			0.00000	0.00000	0,000	4.09	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Call			1,703.98000	1.70398	1,624,970	4.09	0.00	0	0
R208	On	02/02/2017	Bond Future	8.65	Put			0.00000	0.00000	0,000	4.09	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Call			1,638.25000	1.63825	1,559,240	4.09	0.00	0	0
R208	On	02/02/2017	Bond Future	8.63	Put			0.00000	0.00000	0,000	4.09	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Put			424.81000	0.42481	450,180	3.76	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Call			1,091.46000	1.09146	1,035,610	3.75	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Put			446.55000	0.44655	472,930	3.75	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Call			1,112.00000	1.11200	1,055,640	3.76	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Put			435.49000	0.43549	461,360	3.76	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Call			1,132.90000	1.13290	1,076,040	3.76	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Call			1,266.53000	1.26653	1,216,320	3.77	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Put			847.61000	0.84761	881,640	3.77	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Call			1,231.66000	1.23166	1,182,210	3.76	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Put			872.73000	0.87273	907,520	3.76	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Call			1,249.03000	1.24903	1,199,200	3.77	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Put			860.10000	0.86010	894,510	3.77	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Put			1,192.33000	1.19233	1,234,050	3.58	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Call			1,213.03000	1.21303	1,166,430	3.58	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Put			1,178.70000	1.17870	1,220,090	3.58	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Call			1,227.90000	1.22790	1,180,960	3.58	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Put			1,165.19000	1.16519	1,206,240	3.58	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Call			1,198.26000	1.19826	1,151,990	3.58	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												351,206,728.95	3,630	33,652
R209	On	02/02/2017	Bond Future			9.49557	73.82523	9.46224	74.05299		13.49	10,630,833.12	144	13,889
R209	On	04/05/2017	Bond Future			9.54181	72.08389	9.50735	72.31725		13.91	42,529,495.10	590	59,170
R209	On	03/08/2017	Bond Future			9.58242	73.50111	9.54694	73.73943		13.95	0.00	0	0
R209	On	02/11/2017	Bond Future			9.61879	71.83759	9.58208	72.08229		14.36	0.00	0	0
Total R209 Future												53,160,328.22	734	73,059

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	9.53	Call			585.79000	0.58579	349,110	13.76	0.00	0	0
R209	On	02/02/2017	Bond Future	9.53	Put			123.89000	0.12389	114,970	13.76	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Call			636.35000	0.63635	396,140	13.77	0.00	0	0
R209	On	02/02/2017	Bond Future	9.54	Put			106.67000	0.10667	94,220	13.77	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Call			688.73000	0.68873	446,010	13.78	0.00	0	0
R209	On	02/02/2017	Bond Future	9.55	Put			91.36000	0.09136	76,400	13.78	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Call			1,934.98000	1.93498	1,810,640	14.12	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Put			2,189.21000	2.18921	2,298,230	14.12	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Call			1,968.41000	1.96841	1,842,820	14.13	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Put			2,154.44000	2.15444	2,262,210	14.13	0.00	0	0
R209	On	04/05/2017	Bond Future	9.63	Call			2,505.38000	2.50538	2,361,640	14.28	0.00	0	0
R209	On	04/05/2017	Bond Future	9.46	Put			2,224.54000	2.22454	2,334,810	14.11	0.00	0	0
R209	On	04/05/2017	Bond Future	9.63	Put			1,680.00000	1.68000	1,769,620	14.28	0.00	0	1,130
R209	On	04/05/2017	Bond Future	8.93	Call			624.96000	0.62496	566,590	13.72	0.00	0	1,130
R209	On	04/05/2017	Bond Future	8.93	Put			4,711.27000	4.71127	4,886,260	13.72	0.00	0	0
R209	On	04/05/2017	Bond Future	9.33	Call			1,501.27000	1.50127	1,394,700	13.99	0.00	0	0
R209	On	04/05/2017	Bond Future	9.33	Put			2,720.63000	2.72063	2,847,420	13.99	0.00	0	1,130
R209	On	04/05/2017	Bond Future	9.46	Call			1,902.01000	1.90201	1,778,920	14.11	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Call			2,584.36000	2.58436	2,464,140	14.12	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Put			3,378.36000	3.37836	3,496,460	14.12	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Call			2,616.51000	2.61651	2,495,410	14.13	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Put			3,342.09000	3.34209	3,459,310	14.13	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Call			2,648.66000	2.64866	2,526,660	14.14	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Put			3,305.93000	3.30593	3,422,250	14.14	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Call			3,392.40000	3.39240	3,263,290	14.38	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Put			3,809.07000	3.80907	3,924,660	14.38	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Call			3,425.77000	3.42577	3,295,910	14.39	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Put			3,775.08000	3.77508	3,889,920	14.39	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Call			3,459.04000	3.45904	3,328,450	14.40	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Put			3,741.08000	3.74108	3,855,190	14.40	0.00	0	0
Total R209 Option												0.00	0	3,390
Total For R209												53,160,328.22	734	76,449
R210	On	02/02/2017	Bond Future			187.04552	187.04552	187.06314	187.06314			0.00	0	394
R210	On	04/05/2017	Bond Future			188.30836	188.30836	188.32958	188.32958			6,025,867.52	32	1,698
R210	On	03/08/2017	Bond Future			192.02159	192.02159	192.04404	192.04404			0.00	0	0
R210	On	02/11/2017	Bond Future			193.48685	193.48685	193.51371	193.51371			0.00	0	0
Total R210 Future												6,025,867.52	32	2,092
R210	On	02/02/2017	Bond Future	190.85	Put			3,786.86000	3.78686	3,804,480		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			3,796.86000	3.79686	3,814,480		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	02/02/2017	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			3,776.86000	3.77686	3,794,480		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			3,990.42000	3.99042	4,011,640		0.00	0	0
R210	On	04/05/2017	Bond Future	192.33	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/05/2017	Bond Future	192.33	Put			4,000.42000	4.00042	4,021,640		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			3,980.42000	3.98042	4,001,640		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			4,235.96000	4.23596	4,258,410		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			4,245.96000	4.24596	4,268,410		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			4,255.96000	4.25596	4,278,410		0.00	0	0
R210	On	02/11/2017	Bond Future	192.09	Call			1,423.71000	1.42371	1,396,850		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			1,443.71000	1.44371	1,416,850		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			1,433.71000	1.43371	1,406,850		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												6,025,867.52	32	2,092
R212	On	02/02/2017	Bond Future			146.30221	146.30221	146.14524	146.14524			0.00	0	3,380
R212	On	04/05/2017	Bond Future			149.10405	149.10405	148.94659	148.94659			0.00	0	3,258
R212	On	03/08/2017	Bond Future			149.99423	149.99423	149.83431	149.83431			0.00	0	0
R212	On	02/11/2017	Bond Future			153.03878	153.03878	152.87877	152.87877			0.00	0	0
Total R212 Future												0.00	0	6,638
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			3,134.76000	3.13476	2,977,790		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			3,144.76000	3.14476	2,987,790		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			3,124.76000	3.12476	2,967,790		0.00	0	0
R212	On	04/05/2017	Bond Future	152.23	Put			3,283.41000	3.28341	3,125,950		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			3,293.41000	3.29341	3,135,950		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			3,303.41000	3.30341	3,145,950		0.00	0	0
R212	On	04/05/2017	Bond Future	152.23	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	153.34	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/08/2017	Bond Future	153.34	Put			3,505.69000	3.50569	3,345,770		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			3,515.69000	3.51569	3,355,770		0.00	0	0
R212	On	03/08/2017	Bond Future	153.36	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/08/2017	Bond Future	153.36	Put			3,525.69000	3.52569	3,365,770		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			478.77000	0.47877	638,780		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			468.77000	0.46877	628,780		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			458.77000	0.45877	618,780		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	6,638
R213	On	02/02/2017	Bond Future			9.27561	85.41035	9.25240	85.56801		11.35	9,651,369.55	113	9,938
R213	On	04/05/2017	Bond Future			9.32088	83.48934	9.29672	83.65151		11.65	227,675,430.18	2,727	44,842
R213	On	03/08/2017	Bond Future			9.36016	85.13073	9.33519	85.29638		11.64	0.00	0	0
R213	On	02/11/2017	Bond Future			9.39687	83.30120	9.37082	83.47207		11.93	0.00	0	0
Total R213 Future												237,326,799.73	2,840	54,780
R213	On	02/02/2017	Bond Future	9.40	Call			1,023.29000	1.02329	848,580	11.47	0.00	0	0
R213	On	02/02/2017	Bond Future	9.40	Put			27.78000	0.02778	10,730	11.47	0.00	0	0
R213	On	02/02/2017	Bond Future	9.41	Call			1,084.99000	1.08499	912,500	11.48	0.00	0	0
R213	On	02/02/2017	Bond Future	9.41	Put			22.64000	0.02264	7,810	11.48	0.00	0	0
R213	On	02/02/2017	Bond Future	9.42	Call			1,147.46000	1.14746	977,050	11.49	0.00	0	0
R213	On	02/02/2017	Bond Future	9.42	Put			18.35000	0.01835	5,600	11.49	0.00	0	0
R213	On	04/05/2017	Bond Future	9.37	Call			2,227.50000	2.22750	2,128,560	11.75	0.00	0	0
R213	On	04/05/2017	Bond Future	9.37	Put			1,736.99000	1.73699	1,800,220	11.75	0.00	0	0
R213	On	04/05/2017	Bond Future	9.35	Call			2,155.11000	2.15511	2,057,900	11.73	0.00	0	0
R213	On	04/05/2017	Bond Future	9.35	Put			1,798.07000	1.79807	1,863,030	11.73	0.00	0	0
R213	On	04/05/2017	Bond Future	9.36	Call			2,191.15000	2.19115	2,093,070	11.74	0.00	0	0
R213	On	04/05/2017	Bond Future	9.36	Put			1,767.34000	1.76734	1,831,430	11.74	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Call			2,878.58000	2.87858	2,785,180	11.72	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Put			2,780.27000	2.78027	2,852,520	11.72	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Call			2,810.28000	2.81028	2,718,130	11.70	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Put			2,844.77000	2.84477	2,918,270	11.70	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Call			2,844.32000	2.84432	2,751,540	11.71	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Put			2,812.38000	2.81238	2,885,250	11.71	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Call			3,371.36000	3.37136	3,278,330	12.00	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Put			3,574.15000	3.57415	3,651,990	12.00	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Call			3,404.73000	3.40473	3,311,180	12.01	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/11/2017	Bond Future	9.35	Put			3,541.65000	3.54165	3,618,970	12.01	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Call			3,438.26000	3.43826	3,344,190	12.02	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Put			3,509.38000	3.50938	3,586,180	12.02	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												237,326,799.73	2,840	54,780
R214	On	02/02/2017	Bond Future			9.56558	74.20184	9.52728	74.47583		14.23	0.00	0	7,912
R214	On	04/05/2017	Bond Future			9.60984	72.32050	9.57031	72.60103		14.67	14,825,702.50	205	34,273
R214	On	03/08/2017	Bond Future			9.64908	73.74233	9.60843	74.02867		14.68	0.00	0	0
R214	On	02/11/2017	Bond Future			9.68606	71.93606	9.64408	72.22975		15.14	0.00	0	0
Total R214 Future												14,825,702.50	205	42,185
R214	On	02/02/2017	Bond Future	9.66	Call			986.77000	0.98677	699,300	14.38	0.00	0	0
R214	On	02/02/2017	Bond Future	9.66	Put			44.59000	0.04459	31,110	14.38	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Call			1,049.41000	1.04941	762,230	14.39	0.00	0	0
R214	On	02/02/2017	Bond Future	9.67	Put			37.07000	0.03707	23,880	14.39	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Call			1,113.05000	1.11305	826,540	14.40	0.00	0	0
R214	On	02/02/2017	Bond Future	9.68	Put			30.65000	0.03065	18,130	14.40	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Call			2,117.59000	2.11759	1,966,040	14.73	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Put			2,191.06000	2.19106	2,320,040	14.73	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Call			2,153.43000	2.15343	2,000,380	14.74	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Put			2,155.64000	2.15564	2,283,120	14.74	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Call			2,189.58000	2.18958	2,035,050	14.75	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Put			2,120.65000	2.12065	2,246,650	14.75	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Call			2,755.53000	2.75553	2,610,510	14.69	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Put			3,456.69000	3.45669	3,598,010	14.69	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Call			2,789.35000	2.78935	2,643,270	14.70	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Put			3,418.76000	3.41876	3,559,020	14.70	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Call			2,823.60000	2.82360	2,676,440	14.71	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Put			3,381.38000	3.38138	3,520,560	14.71	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Call			3,594.14000	3.59414	3,439,990	15.22	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Put			4,046.27000	4.04627	4,185,810	15.22	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Call			3,628.98000	3.62898	3,473,950	15.23	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Put			4,010.25000	4.01025	4,148,910	15.23	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Call			3,663.97000	3.66397	3,508,070	15.24	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Put			3,974.49000	3.97449	4,112,280	15.24	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												14,825,702.50	205	42,185
Total for Bond												2,652,321,716.94	30,917	1,183,860
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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

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	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
Total For R209/R186												0.00	0	0
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R204 Future												0.00	0	0
Total For R209/R204												0.00	0	0
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future												0.00	0	0
Total For R209/R208												0.00	0	0
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future												0.00	0	0
Total For R210												0.00	0	0
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future												0.00	0	0
Total For R212												0.00	0	0
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future												0.00	0	0
Total For R213												0.00	0	0
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future												0.00	0	0
Total For R213/R186												0.00	0	0
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future												0.00	0	0
Total For R214												0.00	0	0
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future												0.00	0	0
Total For R214/R209												0.00	0	0
Total for Price Contribution												0.00	0	0
GOVI	On	02/02/2017	GOVI			537.55400	537.55400	538.67500	538.67500			0.00	0	117
GOVI	On	04/05/2017	GOVI			547.81500	547.81500	548.96300	548.96300			0.00	0	385
GOVI	On	03/08/2017	GOVI			558.58400	558.58400	559.75600	559.75600			0.00	0	0
GOVI	On	02/11/2017	GOVI			569.88900	569.88900	571.09500	571.09500			0.00	0	0
Total GOVI Future												0.00	0	502
GOVI	On	02/02/2017	GOVI	533.32	Call			53,550.00000	5.35500	42,340,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/02/2017	GOVI	533.32	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/02/2017	GOVI	533.33	Call			53,450.00000	5.34500	42,240,000		0.00	0	0
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			53,350.00000	5.33500	42,140,000		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			2,867,830.00000	286.78300	2,856,350,000		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			2,867,730.00000	286.77300	2,856,250,000		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			2,867,630.00000	286.76300	2,856,150,000		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			13,340.00000	1.33400	25,060,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.10	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.10	Put			13,440.00000	1.34400	25,160,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.11	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.11	Put			13,540.00000	1.35400	25,260,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.09	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.45	Put			13,550.00000	1.35500	25,610,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.46	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.46	Put			13,650.00000	1.36500	25,710,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.44	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.44	Put			13,450.00000	1.34500	25,510,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.45	Call			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												0.00	0	502
Total for GOVI												0.00	0	502
AL37	On	02/02/2017	Index Future			514.52000	514.52000	514.96500	514.96500			0.00	0	7
AL37	On	04/05/2017	Index Future			524.34200	524.34200	524.80000	524.80000			0.00	0	1
AL37	On	03/08/2017	Index Future			534.64900	534.64900	535.11800	535.11800			0.00	0	0
AL37	On	02/11/2017	Index Future			545.46900	545.46900	545.95800	545.95800			0.00	0	0
Total AL37 Future												0.00	0	8
Total For AL37												0.00	0	8
AL7T	On	02/02/2017	Index Future			594.47400	594.47400	595.37500	595.37500			0.00	0	2
AL7T	On	04/05/2017	Index Future			605.82200	605.82200	606.74600	606.74600			0.00	0	0
AL7T	On	03/08/2017	Index Future			617.73100	617.73100	618.67500	618.67500			0.00	0	0
AL7T	On	02/11/2017	Index Future			630.23300	630.23300	631.20700	631.20700			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			539.65700	539.65700	540.80500	540.80500			0.00	0	27
ALBI	On	04/05/2017	Index Future			549.95800	549.95800	551.13300	551.13300			0.00	0	550

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	03/08/2017	Index Future			560.77000	560.77000	561.96900	561.96900			0.00	0	0
ALBI	On	02/11/2017	Index Future			572.11900	572.11900	573.35300	573.35300			0.00	0	0
Total ALBI Future												0.00	0	577
Total For ALBI												0.00	0	577
IGOV	On	02/02/2017	Index Future			249.39500	249.39500	249.38000	249.38000			0.00	0	175
IGOV	On	04/05/2017	Index Future			254.17100	254.17100	254.15800	254.15800			0.00	0	922
IGOV	On	03/08/2017	Index Future			259.18300	259.18300	259.17100	259.17100			0.00	0	412
IGOV	On	02/11/2017	Index Future			264.44400	264.44400	264.43500	264.43500			0.00	0	0
Total IGOV Future												0.00	0	1,509
Total For IGOV												0.00	0	1,509
Total for Index												0.00	0	2,096
JIBAR	On	15/02/2017	Jibar Future			7.37000	92.63000	7.37000	92.63000			0.00	0	0
JIBAR	On	15/03/2017	Jibar Future			7.39000	92.61000	7.39000	92.61000			0.00	0	1,000
JIBAR	On	19/04/2017	Jibar Future			7.41000	92.59000	7.41000	92.59000			0.00	0	0
JIBAR	On	17/05/2017	Jibar Future			7.42000	92.58000	7.42000	92.58000			0.00	0	0
JIBAR	On	21/06/2017	Jibar Future			7.44000	92.56000	7.44000	92.56000			0.00	0	0
JIBAR	On	19/07/2017	Jibar Future			7.46000	92.54000	7.46000	92.54000			0.00	0	0
JIBAR	On	20/09/2017	Jibar Future			7.49000	92.51000	7.49000	92.51000			0.00	0	0
JIBAR	On	20/12/2017	Jibar Future			7.49000	92.51000	7.51000	92.49000			0.00	0	0
JIBAR	On	20/03/2018	Jibar Future			7.50000	92.50000	7.53000	92.47000			0.00	0	0
JIBAR	On	20/06/2018	Jibar Future			7.52000	92.48000	7.56000	92.44000			0.00	0	0
JIBAR	On	19/09/2018	Jibar Future			7.55000	92.45000	7.60000	92.40000			0.00	0	0
JIBAR	On	19/12/2018	Jibar Future			7.58000	92.42000	7.63000	92.37000			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			98.08935	98.08935	98.01078	98.01078			0.00	0	0
10Y ST	On	16/03/2026	Interest Rate Swap			95.18162	95.18162	95.10131	95.10131			0.00	0	0
10Y ST	On	15/06/2026	Interest Rate Swap			93.98378	93.98378	93.90350	93.90350			0.00	0	0
10Y ST	On	21/09/2026	Interest Rate Swap			96.13639	96.13639	96.05691	96.05691			0.00	0	0
10Y ST	On	21/12/2026	Interest Rate Swap			99.86768	99.86768	99.78999	99.78999			0.00	0	0
10Y ST	On	15/03/2027	Interest Rate Swap			98.48809	98.48809	98.41160	98.41160			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			100.00288	100.00288	100.00287	100.00287			0.00	0	0
1Y STN	On	15/06/2017	Interest Rate Swap			99.61589	99.61589	99.61966	99.61966			0.00	0	0
1Y STN	On	21/09/2017	Interest Rate Swap			99.65195	99.65195	99.65666	99.65666			0.00	0	0
1Y STN	On	21/12/2017	Interest Rate Swap			99.91528	99.91528	99.92311	99.92311			0.00	0	0
1Y STN	On	15/03/2018	Interest Rate Swap			99.95443	99.95443	99.96611	99.96611			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			99.94321	99.94321	99.95148	99.95148				0.00	0	0
2Y STN On 16/03/2018 Interest Rate Swap			99.23832	99.23832	99.24999	99.24999				0.00	0	0
2Y STN On 15/06/2018 Interest Rate Swap			98.90459	98.90459	98.91924	98.91924				0.00	0	0
2Y STN On 21/09/2018 Interest Rate Swap			98.97089	98.97089	98.98800	98.98800				0.00	0	0
2Y STN On 21/12/2018 Interest Rate Swap			99.47000	99.47000	99.49000	99.49000				0.00	0	0
2Y STN On 15/03/2019 Interest Rate Swap			99.98436	99.98436	100.00543	100.00543				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			97.83878	97.83878	97.80915	97.80915				0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			97.17008	97.17008	97.13599	97.13599				0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			96.46724	96.46724	96.43271	96.43271				0.00	0	0
5Y STN On 21/09/2021 Interest Rate Swap			96.74286	96.74286	96.70863	96.70863				0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			99.00762	99.00762	98.97307	98.97307				0.00	0	50
5Y STN On 15/03/2022 Interest Rate Swap			99.22315	99.22315	99.18652	99.18652				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 :										2,652,321,716.94	30,917	1,187,508
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	101.04228				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	91.18419	100.00000	90.52022				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	100.75242	10.74500	100.66507				0.00	0	100,000,000
Total AA05 SPOT										0.00	0	100,000,000
Total For AA05										0.00	0	100,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	96.78082				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	11.48276	100.00000	11.39766				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			10.68500	98.99229	10.68500	98.90740				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	104.37500	10.00000	104.29300				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	102.24324				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	101.18813				0.00	0	0
Total AB011 SPOT										0.00	0	0
Total For AB011										0.00	0	0
AB013 On 21/11/2018 Spot Bond			9.87000	99.21584	9.87000	99.13666				0.00	0	1,500,000,000
Total AB013 SPOT										0.00	0	1,500,000,000
Total For AB013										0.00	0	1,500,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	11.48429	100.00000	11.40102				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	102.30468	10.84000	102.21521				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	9.71385	100.00000	9.62482				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	104.81984	11.37000	104.72382				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	11.52812	100.00000	11.44269				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	90.33385	11.81000	90.24627				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	11.63843	100.00000	11.55219				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	13.33073	100.00000	13.72992				0.00	0	0

Contract 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	16.82191	100.00000	16.74188				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	13.73163	100.00000	13.63207				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	19.30112	100.00000	19.17394				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	100.05984				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			9.34000	102.87605	9.34000	102.79883				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	105.15500	10.00000	105.07300				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	115.19582	3.16000	277.76144				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	101.57374				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	102.10500				0.00	500,000,000	600,000,000
Total ABFN08 SPOT										0.00	500,000,000	600,000,000
Total For ABFN08										0.00	500,000,000	600,000,000
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	101.18591				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	99.08193				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	100.56767				0.00	0	0

Contract 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	100.62249				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	102.19550				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	101.93180				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	99.61395				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1: On 11/11/2022 Spot Bond				100.00000	0.00000	99.10592				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	102.19172				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	100.94294				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			11.84500	99.49794	11.84500	102.22112				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	99.83843				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	101.11948				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	102.31399				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			11.09500	99.52305	11.09500	99.94475				0.00	0	0

Contract 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	98.55473				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	33.80601	100.00000	33.56092				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	101.85601				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	47.10074	100.00000	46.75927				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	97.52828				0.00	0	0
Total ABK5 SPOT										0.00	0	0
Total For ABK5										0.00	0	0
ABK5/J On 31/10/2018 Spot Bond			100.00000	29.07134	100.00000	28.85350				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	101.63163				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	98.80313				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	95.93359				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	97.24575				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			6.11500	104.29037	6.11500	143.26145				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			6.11500	99.97098	6.11500	126.07364				0.00	0	0

Contract 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	11.01162	100.00000	10.95573				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			7.36500	89.01468	7.36500	105.25458				0.00	0	0
Total ABKI03 SPOT										0.00	0	0
Total For ABKI03										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	5.42929	100.00000	5.40172				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			8.06000	95.38432	8.06000	108.42086				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	8.76721	100.00000	8.70548				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	82.90478				0.00	1,000,000,000	1,000,000,000
Total ABKS1 SPOT										0.00	1,000,000,000	1,000,000,000
Total For ABKS1										0.00	1,000,000,000	1,000,000,000
ABN05 On 18/04/2021 Spot Bond			2.49000	187.50303	2.49000	187.39991				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	191.63678	2.17000	191.53639				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	205.13650	1.82000	205.03489				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			8.73625	92.13463	8.73625	92.07094				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			8.73625	92.13463	8.73625	92.07094				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	100.50108				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	100.87995				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	100.45395				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			3.02000	92.84498	3.02000	118.73703				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	99.11026	2.79000	174.13540				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	111.38246	2.65000	227.42130				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			10.05500	93.11908	10.05500	93.04341				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	116.54000				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	101.63507				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	111.57000				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	126.76000				0.00	0	0

Contract 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	106.79623	9.63000	106.71348			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	115.74000			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			10.23000	102.98428	10.23000	102.89963			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			9.31000	93.73525	9.31000	93.66497			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			10.77500	99.68306	10.77500	99.59688			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	101.34969			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	100.01640			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			8.74000	105.03690	8.74000	104.96246			0.00	0	563,933,300
Total ABS10 SPOT									0.00	0	563,933,300
Total For ABS10									0.00	0	563,933,300
ABS11 On 09/04/2021 Spot Bond			9.78500	101.89125	9.78500	101.81106		5,444,374,000,000.00		556,400,000	998,200,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABS11 SPOT									5,444,374,000,000.00	556,400,000	998,200,000
Total For ABS11									5,444,374,000,000.00	556,400,000	998,200,000
ABS12 On 14/05/2020 Spot Bond			9.55000	101.32392	9.55000	101.24562			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS12/ On 14/05/2020 Spot Bond			9.20000	102.28895	9.20000	102.21273			0.00	0	0
Total ABS12/R207 SPOT									0.00	0	0
Total For ABS12/R207									0.00	0	0
ABS13 On 14/05/2022 Spot Bond			10.01500	100.84961	10.01500	100.76796			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 11/11/2020 Spot Bond			9.27500	102.28664	9.27500	102.20981			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			9.73500	102.44781	9.73500	102.36714			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			10.28500	103.09097	10.28500	103.00532			0.00	0	0
Total ABS16 SPOT									0.00	0	0
Total For ABS16									0.00	0	0
ABS17 On 11/11/2027 Spot Bond			11.02500	100.09772	11.02500	100.00874			0.00	0	1,500,000,000
Total ABS17 SPOT									0.00	0	1,500,000,000
Total For ABS17									0.00	0	1,500,000,000
ABS18 On 26/09/2023 Spot Bond			10.00500	102.80566	10.00500	102.72252			0.00	0	0
Total ABS18 SPOT									0.00	0	0
Total For ABS18									0.00	0	0
ABS6 On 01/06/2020 Spot Bond			9.29000	98.43710	9.29000	98.36346			0.00	0	0
Total ABS6 SPOT									0.00	0	0
Total For ABS6									0.00	0	0
ABS7 On 11/09/2026 Spot Bond			10.32500	94.43511	10.32500	94.35635			0.00	0	4,860,000,000
Total ABS7 SPOT									0.00	0	4,860,000,000
Total For ABS7									0.00	0	4,860,000,000
ABS7/R On 11/09/2026 Spot Bond			100.00000	12.29760	100.00000	12.21523			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	216.98706	3.35000	274.75222			0.00	0	451,000,000

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 ABSI2 SPOT										0.00	0	451,000,000
Total For ABSI2										0.00	0	451,000,000
ABSI4 On 31/01/2022 Spot Bond			2.61500	139.94299	2.61500	142.67390				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	0.04577	100.00000	0.04542				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	36.90925	100.00000	36.63574				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	86.03073				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	100.10466				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	100.10466				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	100.10516				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	100.10516				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	100.10416				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	105.15500	10.00000	105.07300				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL095 On 20/12/2018 Spot Bond				100.00000	0.00000	101.20241				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL096 On 20/06/2020 Spot Bond				100.00000	0.00000	101.23256				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.24466				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	101.22034				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	101.16587				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			9.57000	102.31099	9.57000	102.31230				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	214.33037				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	214.41657				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	101.19009				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL138 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL139 On 30/07/2017 Spot Bond				100.00000	0.00000	100.10400				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.22255				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	105.15500	10.00000	105.07300				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL144 On 20/12/2021 Spot Bond				100.00000	0.00000	101.19377				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	101.24044				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL155 On 20/03/2017 Spot Bond				100.00000	0.00000	101.17210				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	101.12943				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	103.90526	10.23000	103.81939				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL165 On 20/06/2017 Spot Bond				100.00000	0.00000	106.34620				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			9.97500	100.90805	9.97500	100.82713				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL168 On 20/06/2017 Spot Bond				100.00000	0.00000	101.16836				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL169 On 20/06/2017 Spot Bond			1.75000	130.26685	1.75000	130.20316				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL173 On 20/06/2017 Spot Bond				100.00000	0.00000	101.15983				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.19028				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	101.12935				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	101.23899				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	101.42720				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	102.55041				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	101.36639				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	101.18401				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	101.19852				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	101.21434				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	101.21809				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	101.21809				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL195 On 20/06/2017 Spot Bond				100.00000	0.00000	101.28771				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	101.16587				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	101.27797				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	101.62881				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL199 On 20/06/2017 Spot Bond				100.00000	0.00000	101.28771				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	101.23880				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	101.23880				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond				100.00000	0.00000	151.34632				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	153.52849				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	101.09649				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	101.70845				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	101.11954				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	99.76513				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	92.91297				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	101.10614				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	101.10493				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	101.17916				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	99.75373				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	100.20958				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	100.20658				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	101.17427				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond				100.00000	0.00000	101.15600				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	101.50358				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	45.66789	100.00000	45.32946				0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	45.66789	100.00000	45.32946				0.00	0	0
Total ADCB01/JIBAR SPOT										0.00	0	0
Total For ADCB01/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
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.93114			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	101.63183			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	39.35061	100.00000	39.05574			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	86.99641	100.00000	85.81009			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	20.72406	100.00000	20.57049			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	5.99594	100.00000	5.95150			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	100.39972			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	100.41264			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	100.45564			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	100.38683			0.00	0	0
Total AHF3A3 SPOT									0.00	0	0
Total For AHF3A3									0.00	0	0
AHF3A: On 18/10/2019 Spot Bond				100.00000	0.00000	100.39114			0.00	0	0
Total AHF3A4 SPOT									0.00	0	0
Total For AHF3A4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.49865			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	100.47719			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	100.65260			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	100.58858			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	41.55868	100.00000	41.23801		184,629,550,000,000.00	11,846,295,500	11,846,295,500	
Total AHL01U SPOT								14,629,550,000,000.00	11,846,295,500	11,846,295,500	
Total For AHL01U								14,629,550,000,000.00	11,846,295,500	11,846,295,500	
AHL1AI On 15/04/2020 Spot Bond			100.00000	13.85690	100.00000	13.74998		507,961,400,000,000.00	225,079,614,000	225,079,614,000	
Total AHL1AU SPOT								17,961,400,000,000.00	225,079,614,000	225,079,614,000	
Total For AHL1AU								17,961,400,000,000.00	225,079,614,000	225,079,614,000	
AHY2U On 08/07/2026 Spot Bond			100.00000	11.15787	100.00000	11.07178		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	9.08895	100.00000	9.01881		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			9.39500	101.87434	9.39500	101.79686		0.00	0	0	
Total AIR01 SPOT								0.00	0	0	
Total For AIR01								0.00	0	0	
AIR02 On 30/04/2023 Spot Bond			10.39500	108.92544	10.39500	108.83450		0.00	0	0	
Total AIR02 SPOT								0.00	0	0	
Total For AIR02								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR04 On 29/05/2024 Spot Bond			9.79500	98.93889	9.79500	98.86051			0.00	0	0
Total AIR04 SPOT									0.00	0	0
Total For AIR04									0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	14.58233	100.00000	14.48519			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			10.65000	97.30618	10.65000	97.22255			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	177.35700	3.04500	177.25148			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	100.93003			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	100.99007			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	99.90638			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	100.29242			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	57.94508	100.00000	57.51569			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	56.14653	100.00000	55.72580			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	16.25646	100.00000	16.13860			0.00	0	0
Total AS126U SPOT									0.00	0	0
Total For AS126U									0.00	0	0
AS127L On 19/02/2019 Spot Bond			100.00000	16.25646	100.00000	16.13860			0.00	0	0
Total AS127U SPOT									0.00	0	0
Total For AS127U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AS133L On 07/12/2033 Spot Bond			100.00000	4.28463	100.00000	4.26187				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	0.06387	100.00000	0.06365				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	11.80301	100.00000	11.71554				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	21.36873	100.00000	21.21038				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	103.31544				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	101.12941				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	101.43905				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN014 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN015 On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN016 On 11/04/2017 Spot Bond				100.00000	0.00000	98.43000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN02(On 09/06/2017 Spot Bond				100.00000	0.00000	115.66399			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	246.65429	2.90000	246.51044			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	99.82218			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	95.84101			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	99.82069			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	173.58284	2.91500	219.80092			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	100.44505			0.00	0	0
Total ASN057 SPOT									0.00	0	0
Total For ASN057									0.00	0	0
ASN05(On 22/04/2020 Spot Bond				100.00000	0.00000	100.28630			0.00	0	0
Total ASN058 SPOT									0.00	0	0
Total For ASN058									0.00	0	0

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 28/04/2020 Spot Bond				100.00000	0.00000	100.10323				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	100.10033				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	99.31943				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	101.57362				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	101.18677				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	99.90572				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07(On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN070 SPOT										0.00	0	0
Total For ASN070										0.00	0	0
ASN07(On 20/07/2018 Spot Bond				100.00000	0.00000	91.89344				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	101.32495				0.00	0	8,952,694
Total ASN078 SPOT										0.00	0	8,952,694
Total For ASN078										0.00	0	8,952,694
ASN08(On 20/09/2020 Spot Bond				100.00000	0.00000	101.14132				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0

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 10/12/2017 Spot Bond				100.00000	0.00000	101.35711			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	100.80147			0.00	0	0
Total ASN083 SPOT									0.00	0	0
Total For ASN083									0.00	0	0
ASN08 On 03/09/2020 Spot Bond				100.00000	0.00000	101.71307			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	100.91709			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	104.20808			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	100.62025			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	100.28353			0.00	0	0
Total ASN092 SPOT									0.00	0	0
Total For ASN092									0.00	0	0
ASN09 On 29/10/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN094 SPOT									0.00	0	0
Total For ASN094									0.00	0	0
ASN09 On 10/11/2020 Spot Bond				100.00000	0.00000	99.83066			0.00	0	0
Total ASN096 SPOT									0.00	0	0
Total For ASN096									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN09 On 20/12/2020 Spot Bond				100.00000	0.00000	68.22413			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	101.64351			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	101.17196			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	101.49902			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	100.16901			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	101.48167			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	101.15075			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	101.83131			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	101.82607			0.00	0	0
Total ASN129 SPOT									0.00	0	0
Total For ASN129									0.00	0	0
ASN130 On 24/02/2019 Spot Bond				100.00000	0.00000	101.80230			0.00	0	0
Total ASN130 SPOT									0.00	0	0
Total For ASN130									0.00	0	0

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 03/03/2019 Spot Bond				100.00000	0.00000	101.55015			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	101.53791			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	101.46954			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	80.75000			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			3.34500	138.02152	3.34500	137.93583			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	80.75000			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	101.14155			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	103.82205			0.00	0	0
Total ASN143 SPOT									0.00	0	0
Total For ASN143									0.00	0	0
ASN14: On 28/04/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN144 SPOT									0.00	0	0
Total For ASN144									0.00	0	0
ASN14: On 20/06/2021 Spot Bond				100.00000	0.00000	58.51370			0.00	0	0
Total ASN145 SPOT									0.00	0	0
Total For ASN145									0.00	0	0

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 04/05/2021 Spot Bond				100.00000	0.00000	99.92143				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	99.92143				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			3.39000	137.73575	3.39000	137.64971				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15(On 31/05/2021 Spot Bond				100.00000	0.00000	100.95105				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	101.67781				0.00	400,000,000	100,000,000
Total ASN152 SPOT										0.00	400,000,000	100,000,000
Total For ASN152										0.00	400,000,000	100,000,000
ASN15(On 31/03/2031 Spot Bond			3.69000	92.09927	3.69000	159.93036				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	99.87637				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	101.91044				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16(On 26/02/2017 Spot Bond				100.00000	0.00000	101.52351				0.00	0	0
Total ASN162 SPOT										0.00	0	0
Total For ASN162										0.00	0	0

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 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	101.23875				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	101.52859				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	101.57507				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	62.03622	100.00000	61.57650				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	62.09119	100.00000	61.63106				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	61.84384	100.00000	61.38554				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN43: On 10/03/2017 Spot Bond			100.00000	93.80316	100.00000	93.09963				0.00	0	0
Total ASN43U SPOT										0.00	0	0
Total For ASN43U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN50I On 16/03/2018 Spot Bond			100.00000	43.01951	100.00000	42.70071				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	3.96310	100.00000	3.93373				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	29.90429	100.00000	29.68268				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	101.24603				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			9.27000	104.21618	9.27000	104.13838				0.00	0	600,300,000
Total BAW11 SPOT										0.00	0	600,300,000
Total For BAW11										0.00	0	600,300,000
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	100.57689				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	101.18085				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW17 On 05/12/2018 Spot Bond			100.00000	32.63613	100.00000	32.39428				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	101.18115				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			10.63500	98.31769	10.63500	98.23377				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			10.25500	99.68897	10.25500	99.60638				0.00	0	100,000,000
Total BAW21 SPOT										0.00	0	100,000,000
Total For BAW21										0.00	0	100,000,000
BAW21 On 24/03/2022 Spot Bond			9.30000	103.42625	9.30000	103.34836				0.00	0	0
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/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
BAW22 On 07/12/2022 Spot Bond				100.00000	0.00000	101.49900			0.00	1,000,000,000	1,183,430,507
Total BAW22 SPOT									0.00	1,000,000,000	1,183,430,507
Total For BAW22									0.00	1,000,000,000	1,183,430,507
BAW23 On 15/10/2017 Spot Bond			100.00000	54.07034	100.00000	53.66965			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	101.24337			0.00	0	0
Total BAW24 SPOT									0.00	0	0
Total For BAW24									0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	101.55290			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			9.49000	103.72150	9.49000	103.64227			0.00	0	0
Total BAW8 SPOT									0.00	0	0
Total For BAW8									0.00	0	0
BAYA08 On 31/12/2017 Spot Bond			12.20181	100.94129	12.20181	100.63200			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			12.34552	100.79551	12.34552	67.91098			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			12.26500	100.94967	12.26500	100.57950			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	100.95919			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			12.19000	92.52252	12.19000	99.73642			0.00	0	0
Total BAYA26 SPOT									0.00	0	0
Total For BAYA26									0.00	0	0
BAYA27 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BAYA27 SPOT									0.00	0	0
Total For BAYA27									0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	100.99825			0.00	0	0
Total BAYA31 SPOT									0.00	0	0
Total For BAYA31									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA32 On 31/03/2018 Spot Bond			11.84500	90.18445	11.84500	98.73589			0.00	0	0
Total BAYA32 SPOT									0.00	0	0
Total For BAYA32									0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	100.97282			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	100.99367			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	100.08726			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	99.73905			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	100.99402			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	100.96518			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	100.96518			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	100.99413			0.00	0	0
Total BAYA45 SPOT									0.00	0	0
Total For BAYA45									0.00	0	0
BAYA50 On 31/03/2017 Spot Bond				100.00000	0.00000	100.84795			0.00	0	0
Total BAYA50 SPOT									0.00	0	0
Total For BAYA50									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA51 On 31/03/2019 Spot Bond				100.00000	0.00000	101.03699				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	101.06509				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	100.84759				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	101.06522				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			14.50140	101.42187	14.50140	101.15670				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	101.26509				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	101.26490				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	101.26499				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	101.30637				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	101.11914				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	20.48567	100.00000	20.33387				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	18.64426	100.00000	18.50610				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYD3I On 30/06/2035 Spot Bond			100.00000	11.50881	100.00000	11.42352				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	11.52067	100.00000	11.43435				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	13.91470	100.00000	13.81158				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	12.05685	100.00000	11.96750				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC115L On 14/02/2017 Spot Bond			100.00000	97.85523	100.00000	97.07447				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	95.30026	100.00000	94.55959				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	81.11111	100.00000	80.57395				0.00	0	0
Total BC117U SPOT										0.00	0	0
Total For BC117U										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.25397				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	100.58200				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	100.21042				0.00	0	0
Total BCJ09 SPOT										0.00	0	0
Total For BCJ09										0.00	0	0
BCJ10 On 12/07/2017 Spot Bond				100.00000	0.00000	100.54001				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	101.89725				0.00	0	0
Total BCJ11 SPOT										0.00	0	0
Total For BCJ11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BCP3U On 30/06/2019 Spot Bond			100.00000	20.25784	100.00000	20.10773				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	20.25784	100.00000	20.10773				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	101.14484	2.46000	195.99435				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			8.84500	94.82949	8.84500	169.98077				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			8.84500	96.21014	8.84500	170.50526				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			9.23000	94.80768	9.23000	94.73720				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			8.49500	101.10657	8.49500	101.03688				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	10.29610	100.00000	10.22145				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	8.90996	100.00000	8.84536				0.00	0	0
Total BG1A8U SPOT										0.00	0	0
Total For BG1A8U										0.00	0	0
BG1B2U On 23/11/2032 Spot Bond			100.00000	8.90996	100.00000	8.84536				0.00	0	0
Total BG1B2U SPOT										0.00	0	0
Total For BG1B2U										0.00	0	0
BG1C2U On 21/11/2032 Spot Bond			100.00000	9.45236	100.00000	9.38383				0.00	0	0
Total BG1C2U SPOT										0.00	0	0
Total For BG1C2U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	12.64651	100.00000	12.55483				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	17.46787	100.00000	17.34122				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	103.45822	8.98000	103.38260				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	90.79602	100.00000	90.12346				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42Y On 15/03/2017 Spot Bond			100.00000	90.79602	100.00000	90.12346				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	102.89098				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL02 On 19/11/2019 Spot Bond			11.32000	101.19750	11.32000	101.10519			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	100.55070			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			11.17000	94.20413	11.17000	97.15262			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			11.53500	103.93629	11.53500	104.26312			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	101.94125			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			12.09500	103.39336	12.09500	103.83637			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	101.81058			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			11.53500	103.66911	11.53500	103.57282			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	99.90666			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			11.91500	103.77330	11.91500	104.72511			0.00	0	0
Total BGL11 SPOT									0.00	0	0
Total For BGL11									0.00	0	0
BGL12 On 20/08/2021 Spot Bond				100.00000	0.00000	102.31392			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			11.95500	104.67470	11.95500	104.57566			0.00	0	0
Total BGL13 SPOT									0.00	0	0
Total For BGL13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL14 On 03/11/2021 Spot Bond				100.00000	0.00000	100.00000			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	108.24712			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	101.75810			0.00	0	0
Total BID04 SPOT									0.00	0	0
Total For BID04									0.00	0	0
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	99.92808			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	99.98199	9.29500	99.90715			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	102.12974			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	99.93679			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	99.85210			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	97.70153			0.00	0	0
Total BTC151 SPOT									0.00	0	0
Total For BTC151									0.00	0	0
BTC152 On 17/05/2017 Spot Bond				100.00000	0.00000	97.78165			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	99.64067			0.00	0	0
Total BTC153 SPOT									0.00	0	0
Total For BTC153									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC154 On 28/02/2017 Spot Bond				100.00000	0.00000	99.47257				0.00	0	0
Total BTC154 SPOT										0.00	0	0
Total For BTC154										0.00	0	0
BTC156 On 02/03/2017 Spot Bond				100.00000	0.00000	97.56388				0.00	0	0
Total BTC156 SPOT										0.00	0	0
Total For BTC156										0.00	0	0
BTC157 On 06/03/2017 Spot Bond				100.00000	0.00000	99.34654				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	99.32494				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	99.17583				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	98.95461				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	98.71062				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	98.60581				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	100.94509				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	100.97500				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ17 On 17/03/2017 Spot Bond				100.00000	0.00000	101.13625				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				100.00000	0.00000	101.87008				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0

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 10/11/2019 Spot Bond				100.00000	0.00000	99.82972				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	99.82503				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	11.47673	100.00000	11.39169				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	11.47673	100.00000	11.39169				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	11.50906	100.00000	11.42378				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	11.50906	100.00000	11.42378				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	43.36496	100.00000	43.04360				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	18.17056	100.00000	18.03590				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			15.54500	99.03998	15.54500	98.91717				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	101.38527				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			13.34500	97.11049	13.34500	97.00658				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			8.85000	102.21681	8.85000	102.14428				0.00	0	0
Total CBL16 SPOT										0.00	0	0
Total For CBL16										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	100.18159			0.00	0	40,000,000
Total CBL17 SPOT									0.00	0	40,000,000
Total For CBL17									0.00	0	40,000,000
CBL18 On 23/08/2019 Spot Bond			13.04500	100.81771	13.04500	100.71390			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	100.44901			0.00	0	200,000,000
Total CBL20 SPOT									0.00	0	200,000,000
Total For CBL20									0.00	0	200,000,000
CBL22 On 06/05/2020 Spot Bond			10.23500	97.44245	10.23500	97.36187			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	102.08198			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	100.02554			0.00	0	250,000,000
Total CBL24 SPOT									0.00	0	250,000,000
Total For CBL24									0.00	0	250,000,000
CBL25 On 06/05/2019 Spot Bond				100.00000	0.00000	99.92639			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			10.53500	104.71637	10.53500	104.62730			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			10.66500	110.17713	10.66500	110.08282			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.77500	105.94430	10.77500	105.85270			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			10.79500	106.35405	10.79500	106.26142			0.00	0	0
Total CCT03 SPOT									0.00	0	0
Total For CCT03									0.00	0	0
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	102.34600			0.00	0	0
Total CGR14 SPOT									0.00	0	0
Total For CGR14									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR14 On 25/11/2020 Spot Bond			10.00000	105.15540	10.00000	105.07300			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	100.43168			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	101.27705			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	100.30072			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	32.93273	100.00000	40.86077			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	45.75666	100.00000	45.41758			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	42.48916	100.00000	42.17429			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	100.71713			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	99.88603			0.00	0	0
Total CGR22 SPOT									0.00	0	0
Total For CGR22									0.00	0	0
CGR23 On 08/02/2019 Spot Bond				100.00000	0.00000	99.85266			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	99.83908			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	101.15984			0.00	0	0
Total CGR25 SPOT									0.00	0	0
Total For CGR25									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CGR26 On 27/06/2017 Spot Bond				100.00000	0.00000	100.93001				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	102.18668				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	100.86894				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	100.89788				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	100.93149				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	101.91103				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	102.04757				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	25.99491	100.00000	25.80227				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	100.11140				0.00	0	0
Total CIG10 SPOT										0.00	0	0
Total For CIG10										0.00	0	0
CIG11 On 29/07/2020 Spot Bond				100.00000	0.00000	100.11417				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	100.11880				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.98565	10.11000	100.90314			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	134.21018	3.14000	136.44463			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			3.31500	141.23450	3.31500	134.74239			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	105.15500	10.00000	105.07300			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	105.15500	10.00000	105.07300			0.00	0	0
Total CLN231/JIBAR SPOT									0.00	0	0
Total For CLN231/JIBAR									0.00	0	0
CLN23 On 14/02/2017 Spot Bond				100.00000	0.00000	101.97467			0.00	0	0
Total CLN237 SPOT									0.00	0	0
Total For CLN237									0.00	0	0
CLN23 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN239 SPOT									0.00	0	0
Total For CLN239									0.00	0	0
CLN24 On 24/02/2017 Spot Bond				100.00000	0.00000	101.82176			0.00	0	0
Total CLN241 SPOT									0.00	0	0
Total For CLN241									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN242 On 24/02/2019 Spot Bond			13.50000	96.98497	13.50000	96.88174				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	104.20818	9.35000	104.13058				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	101.00343				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	100.97667				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	101.01047				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	101.01047				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	101.01047				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	100.97464				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN262 On 26/03/2019 Spot Bond			9.77500	103.28744	9.77500	103.20578				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	100.12177				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	101.98362				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	101.21348				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	101.14155				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	101.20250				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	101.79323				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	101.99266				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	101.24033				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	101.62484				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	99.91327				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	101.76974				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	101.09319				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	101.05519				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN292 On 26/06/2017 Spot Bond				100.00000	0.00000	101.75232				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN292 On 25/11/2020 Spot Bond			10.00000	105.15500	10.00000	105.07300				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN293 On 30/06/2017 Spot Bond				100.00000	0.00000	100.85000				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN294 On 26/06/2017 Spot Bond				100.00000	0.00000	101.04519				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN295 On 30/06/2017 Spot Bond				100.00000	0.00000	100.97126				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN296 On 20/12/2017 Spot Bond				100.00000	0.00000	101.28397				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	100.96068				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	101.08570				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN299 On 30/06/2017 Spot Bond				100.00000	0.00000	100.99273				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN300 On 20/12/2017 Spot Bond				100.00000	0.00000	156.53960				0.00	0	0
Total CLN300 SPOT										0.00	0	0
Total For CLN300										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	101.68505				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	156.70202				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	155.90986				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.24459				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			11.33500	94.72923	11.33500	94.64271				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			11.85500	96.20491	11.85500	96.11313				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	100.95495				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	101.30219				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	102.20034				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	100.25517				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	100.02326				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	106.73701	8.80500	102.28704				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN323 On 24/07/2017 Spot Bond				100.00000	0.00000	100.25733				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	101.21100				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN326 On 20/06/2018 Spot Bond				100.00000	0.00000	101.22926				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN327 On 20/06/2023 Spot Bond				100.00000	0.00000	101.29968				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN328 On 20/06/2018 Spot Bond				100.00000	0.00000	101.23901				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN332 On 20/06/2018 Spot Bond				100.00000	0.00000	101.33637				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN335 On 30/06/2017 Spot Bond				100.00000	0.00000	100.95495				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN337 On 20/09/2018 Spot Bond				100.00000	0.00000	135.03300				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN339 On 28/07/2017 Spot Bond				100.00000	0.00000	100.10383				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN340 On 20/12/2018 Spot Bond				100.00000	0.00000	101.47847				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN341 On 30/06/2017 Spot Bond				100.00000	0.00000	100.95967				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN343 On 20/12/2023 Spot Bond				100.00000	0.00000	101.38471				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond				100.00000	0.00000	101.10493				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN344 On 20/12/2023 Spot Bond				100.00000	0.00000	101.26557				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/07/2017 Spot Bond				100.00000	0.00000	100.10296				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN346 On 30/06/2017 Spot Bond				100.00000	0.00000	100.93605				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN349 On 28/10/2018 Spot Bond				100.00000	0.00000	100.09722				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 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
CLN353 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
CLN354 On 30/04/2018 Spot Bond				100.00000	0.00000	100.10151				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				100.00000	0.00000	100.25383				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN359 On 20/03/2019 Spot Bond				100.00000	0.00000	101.07819				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			10.51500	104.19910	10.51500	104.11065				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				100.00000	0.00000	101.16030				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				100.00000	0.00000	99.91481				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN365 On 20/03/2024 Spot Bond			12.65500	106.44401	12.65500	106.33582			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	99.91160			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			12.68500	100.15187	12.68500	100.05150			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	104.75235	10.02000	104.66751			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	99.91160			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	100.21422			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	83.14535			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	101.14505			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	101.16575			0.00	0	0
Total CLN373 SPOT									0.00	0	0
Total For CLN373									0.00	0	0
CLN374 On 20/06/2019 Spot Bond				100.00000	0.00000	101.16591			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	100.98990			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			9.93500	103.59010	9.93500	103.50690			0.00	0	0
Total CLN376 SPOT									0.00	0	0
Total For CLN376									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN377 On 30/06/2017 Spot Bond				100.00000	0.00000	100.83699				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	101.26944				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	101.93981	10.98000	101.84955				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	104.19739	11.00000	104.10497				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	101.28724				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	100.26551				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			12.44500	102.60772	12.44500	102.50511				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	101.39429				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	101.16562				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN387 On 26/01/2021 Spot Bond				100.00000	0.00000	100.22582				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	101.23282				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN392 On 20/03/2017 Spot Bond				100.00000	0.00000	101.11723				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	101.17183				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	101.54947				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	101.25723				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	102.09934				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	102.12954				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	102.11848				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	101.17173				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN401 On 20/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN401 SPOT										0.00	0	0
Total For CLN401										0.00	0	0
CLN402 On 30/06/2017 Spot Bond				100.00000	0.00000	100.89825				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	100.89825				0.00	0	0
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN404 On 21/02/2018 Spot Bond				100.00000	0.00000	102.31381				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	101.17781				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	100.47673				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	101.28731				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	101.29339				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	100.47887				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	101.27515				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	101.50589				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN415 On 20/09/2020 Spot Bond				100.00000	0.00000	101.33592				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	100.50667				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	101.53238	4.00000	111.77255				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN41{ On 23/09/2020 Spot Bond				100.00000	0.00000	101.24714				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN41{ On 20/12/2020 Spot Bond				100.00000	0.00000	101.39670				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	46.23961	7.01000	46.81300				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN42{ On 20/12/2020 Spot Bond				100.00000	0.00000	101.40884				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN42{ On 26/01/2021 Spot Bond				100.00000	0.00000	100.27779				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN42{ On 20/12/2020 Spot Bond				100.00000	0.00000	101.85107				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN42{ On 20/12/2020 Spot Bond				100.00000	0.00000	101.71195				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN42{ On 20/12/2020 Spot Bond				100.00000	0.00000	101.85107				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN42{ On 20/12/2020 Spot Bond				100.00000	0.00000	104.53082				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN42{ On 20/12/2020 Spot Bond				100.00000	0.00000	101.66957				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN42{ On 20/12/2018 Spot Bond				100.00000	0.00000	101.32412				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN42{ On 15/11/2020 Spot Bond				100.00000	0.00000	102.17589				0.00	0	0
Total CLN428 SPOT										0.00	0	0
Total For CLN428										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN429 On 20/12/2020 Spot Bond				100.00000	0.00000	101.65140				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	101.85728				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	101.97792				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	102.05033				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	101.07555				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	101.28126				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	101.22653				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN439 On 03/02/2021 Spot Bond				100.00000	0.00000	99.99984				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	102.25486				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
CLN444 On 23/05/2021 Spot Bond				100.00000	0.00000	102.01401				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN445 On 24/05/2021 Spot Bond			10.60500	104.78504	10.60500	104.69535				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	100.61365				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	100.87906				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	100.70778				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	100.86894				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	100.89801				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	100.85682				0.00	0	0
Total CLN451 SPOT										0.00	0	0
Total For CLN451										0.00	0	0
CLN452 On 31/01/2022 Spot Bond			4.01500	133.83571	4.01500	133.74532				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			5.87000	96.79865	5.87000	96.71878				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			5.51000	99.30799	5.51000	99.22891				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN455 On 04/05/2021 Spot Bond				100.00000	0.00000	101.96691				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	101.43572				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	102.06510				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	101.76573				0.00	0	160,000,000
Total CLN458 SPOT										0.00	0	160,000,000
Total For CLN458										0.00	0	160,000,000
CLN459 On 20/06/2017 Spot Bond				100.00000	0.00000	100.97423				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	100.28299				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	194.84646				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			9.23000	94.80768	9.23000	94.73720				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			8.84500	38.63120	8.84500	169.98077				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			8.84500	39.14591	8.84500	170.50526				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	101.17202				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF08 On 10/07/2017 Spot Bond				100.00000	0.00000	100.64453			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	101.18420			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	100.25517			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	101.09405			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	101.14154			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	99.56610			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	101.14148			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	101.18390			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	102.27560			0.00	0	0
Total COH001 SPOT									0.00	0	0
Total For COH001									0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	100.49243			0.00	0	0
Total COH002 SPOT									0.00	0	0
Total For COH002									0.00	0	0
COJ04 On 05/06/2018 Spot Bond			8.99000	101.54760	8.99000	101.47403		8,990,000,000,000.00	1,000,000,000	1,480,000,000	
Total COJ04 SPOT								8,990,000,000,000.00	1,000,000,000	1,480,000,000	
Total For COJ04								8,990,000,000,000.00	1,000,000,000	1,480,000,000	
COJ05 On 05/06/2023 Spot Bond			9.88500	112.80245	9.88500	112.71278		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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ07 On 23/03/2021 Spot Bond			10.14500	106.12252	10.14500	106.03551			0.00	0	0
Total COJ07 SPOT									0.00	0	0
Total For COJ07									0.00	0	0
COJ08 On 22/06/2026 Spot Bond			11.01000	103.98051	11.01000	103.88871			0.00	0	0
Total COJ08 SPOT									0.00	0	0
Total For COJ08									0.00	0	0
COJG0 On 09/06/2024 Spot Bond			10.40500	100.48672	10.40500	100.40275			0.00	0	0
Total COJG01 SPOT									0.00	0	0
Total For COJG01									0.00	0	0
COT01 On 03/04/2023 Spot Bond			10.58000	96.60135	10.58000	96.51931			0.00	0	0
Total COT01 SPOT									0.00	0	0
Total For COT01									0.00	0	0
COT02 On 03/04/2028 Spot Bond			11.55500	95.12337	11.55500	95.03534			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			11.57500	88.44322	11.57500	88.36124			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	18.04348	100.00000	17.90977			0.00	0	0
Total CPL01U SPOT									0.00	0	0
Total For CPL01U									0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CPL021 SPOT									0.00	0	0
Total For CPL021									0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CPL022 SPOT									0.00	0	0
Total For CPL022									0.00	0	0
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CPL024 SPOT									0.00	0	0
Total For CPL024									0.00	0	0
CPL02U On 12/03/2020 Spot Bond			100.00000	14.82133	100.00000	14.71149			0.00	0	0
Total CPL02U SPOT									0.00	0	0
Total For CPL02U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL03L On 12/12/2018 Spot Bond			100.00000	31.20747	100.00000	30.97619			0.00	0	0
Total CPL03U SPOT									0.00	0	0
Total For CPL03U									0.00	0	0
CPL05L On 30/10/2018 Spot Bond			100.00000	27.74510	100.00000	27.53949			0.00	0	0
Total CPL05U SPOT									0.00	0	0
Total For CPL05U									0.00	0	0
CPL06L On 30/11/2018 Spot Bond			100.00000	32.32203	100.00000	32.08250			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			11.91000	95.27861	11.91000	95.18731			0.00	0	0
Total CPV01 SPOT									0.00	0	0
Total For CPV01									0.00	0	0
DEN38L On 10/06/2018 Spot Bond			100.00000	43.98799	100.00000	43.66201			0.00	0	0
Total DEN38U SPOT									0.00	0	0
Total For DEN38U									0.00	0	0
DEN39L On 10/06/2018 Spot Bond			100.00000	37.83581	100.00000	37.55543			0.00	0	0
Total DEN39U SPOT									0.00	0	0
Total For DEN39U									0.00	0	0
DEN40L On 10/06/2018 Spot Bond			100.00000	44.53760	100.00000	44.20755			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			8.51500	101.43759	8.51500	101.36750			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	102.45180	6.86000	102.39455			0.00	0	0
Total DENG44/R203 SPOT									0.00	0	0
Total For DENG44/R203									0.00	0	0
DENG5 On 04/02/2017 Spot Bond				100.00000	0.00000	99.93539			0.00	0	0
Total DENG59 SPOT									0.00	0	0
Total For DENG59									0.00	0	0
DENG6 On 27/02/2017 Spot Bond				100.00000	0.00000	101.50102			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	101.39513			0.00	0	0
Total DENG63 SPOT									0.00	0	0
Total For DENG63									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG6 On 29/08/2017 Spot Bond				100.00000	0.00000	100.16333			0.00	0	0
Total DENG64 SPOT									0.00	0	0
Total For DENG64									0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	100.65185			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	59.81232	100.00000	59.36908			0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	59.81232	100.00000	59.36908			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	84.96957	100.00000	65.46974			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	101.47598			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	100.38190			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	66.48289			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			9.70500	98.86392	9.70500	98.78673			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV22 On 07/02/2020 Spot Bond			9.37000	100.18016	9.37000	100.10540			0.00	0	100,000,000
Total DV22 SPOT									0.00	0	100,000,000
Total For DV22									0.00	0	100,000,000
DV22/R On 07/02/2020 Spot Bond			100.00000	17.36122	100.00000	17.24683			0.00	0	0
Total DV22/R207 SPOT									0.00	0	0
Total For DV22/R207									0.00	0	0
DV23 On 27/02/2023 Spot Bond			10.02500	104.30542	10.02500	104.22228			0.00	0	135,000,000
Total DV23 SPOT									0.00	0	135,000,000
Total For DV23									0.00	0	135,000,000
DV23/R On 27/02/2023 Spot Bond			100.00000	14.98397	100.00000	14.88524			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	14.98397	100.00000	14.88524			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DV23/R2023 SPOT										0.00	0	0
Total For DV23/R2023										0.00	0	0
DV24 On 18/02/2024 Spot Bond			10.11500	102.41917	10.11500	102.33681				0.00	0	0
Total DV24 SPOT										0.00	0	0
Total For DV24										0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	104.52199	9.69000	104.44139				0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	104.52199	9.69000	104.44139				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			11.05000	98.47175	11.05000	98.38545				0.00	0	0
Total DV29 SPOT										0.00	0	0
Total For DV29										0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	104.71301	10.10000	104.62894				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	104.71301	10.10000	104.62894				0.00	0	0
Total DV29/R213 SPOT										0.00	0	0
Total For DV29/R213										0.00	0	0
DVC020 On 24/02/2017 Spot Bond				100.00000	0.00000	101.63791				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	107.99382				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	101.04017				0.00	0	0
Total DVC023 SPOT										0.00	0	0
Total For DVC023										0.00	0	0
DVC02 On 16/03/2017 Spot Bond				100.00000	0.00000	107.65301				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	101.59667				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	101.52324				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	101.02344				0.00	0	0
Total DVF17 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DVF17										0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	100.71289				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	101.92150				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	101.60414				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	101.66156				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			8.71000	114.32276	8.71000	114.24201				0.00	0	4,130,000
Total E170 SPOT										0.00	0	4,130,000
Total For E170										0.00	0	4,130,000
E170/R On 01/08/2020 Spot Bond			100.00000	18.77172	100.00000	18.64599				0.00	0	0
Total E170/R207 SPOT										0.00	0	0
Total For E170/R207										0.00	0	0
ECN20 On 14/03/2020 Spot Bond			9.57000	104.05755	9.57000	103.97698				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			9.73500	103.94603	9.73500	103.86418				0.00	0	0
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			10.04500	103.49185	10.04500	103.40783				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	106.76815	3.15000	106.70356				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	100.13897				0.00	0	0
Total EFS00B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.11216				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	16.88292	100.00000	16.75781				0.00	0	0
Total EFS0CU SPOT										0.00	0	0
Total For EFS0CU										0.00	0	0
EL037 On 31/01/2037 Spot Bond			2.76000	102.94006	2.76000	102.88106				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	111.63728	2.25000	111.57795				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	128.86072	2.72000	128.78732				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	116.13278	2.70000	116.06681				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	115.07454	2.70000	115.00916				0.00	0	0
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			2.70000	107.65426	2.70000	107.59323				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			2.75000	103.42825	2.75000	103.36905				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	111.63728	2.25000	111.57795				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	102.05609	9.93500	101.97412				0.00	0	0
Total EMM01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			9.81500	107.35375	9.81500	107.26854				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			10.62500	99.72293	10.62500	99.63741				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			10.83500	91.25778	10.83500	95.47694				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			11.10000	100.41286	11.10000	101.36327				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			10.72500	98.65951	10.72500	99.62022				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	101.65569				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	99.93063				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	101.80138				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				100.00000	0.00000	101.56641				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	101.34238				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	100.84126				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	99.90600				0.00	0	0
Total EPF010 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EPF010										0.00	0	0
EPF01L On 01/09/2018 Spot Bond			100.00000	24.76133	100.00000	24.57784				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF02L On 01/09/2019 Spot Bond			100.00000	10.14224	100.00000	10.06708				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPFC2 On 22/02/2017 Spot Bond				100.00000	0.00000	101.74413				0.00	0	0
Total EPFC24 SPOT										0.00	0	0
Total For EPFC24										0.00	0	0
EPFC2I On 06/03/2017 Spot Bond				100.00000	0.00000	103.78958				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	101.39631				0.00	0	0
Total EPFC27 SPOT										0.00	0	0
Total For EPFC27										0.00	0	0
EPFC2I On 04/05/2017 Spot Bond				100.00000	0.00000	99.93334				0.00	0	0
Total EPFC28 SPOT										0.00	0	0
Total For EPFC28										0.00	0	0
EPFC2I On 06/11/2017 Spot Bond				100.00000	0.00000	99.93463				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	100.24204				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS05 On 25/04/2017 Spot Bond			100.00000	84.45094	100.00000	83.88289				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	96.04643				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			12.84500	98.40031	12.84500	98.29939				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	99.11698				0.00	0	0
Total EQS08A SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EQS08A										0.00	0	0
EQS08, On 04/10/2018 Spot Bond			100.00000	30.67835	100.00000	30.45102				0.00	0	0
EQS08, On 04/10/2018 Spot Bond			100.00000	30.78557	100.00000	30.55743				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	101.97993				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	102.02630				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	102.08636				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	102.23837				0.00	0	0
Total ERS3C5 SPOT										0.00	0	0
Total For ERS3C5										0.00	0	0
ERSA1, On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA12 SPOT										0.00	0	0
Total For ERSA12										0.00	0	0
ERSA1, On 25/11/2020 Spot Bond			10.00000	105.15500	10.00000	105.07300				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	101.90559				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.88213				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	101.83102				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	102.11871				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	101.97788				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	102.16283				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	101.95864				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			8.53500	103.54646	8.53500	103.47515				0.00	0	43,279,157,100
Total ES18 SPOT										0.00	0	43,279,157,100
Total For ES18										0.00	0	43,279,157,100
ES18/R On 20/04/2018 Spot Bond			9.25000	102.74477	9.25000	102.66822				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			9.27500	103.59051	9.27500	103.51270				0.00	0	2,488,213,000
Total ES23 SPOT										0.00	0	2,488,213,000
Total For ES23										0.00	0	2,488,213,000
ES23/R On 25/01/2023 Spot Bond			10.00000	100.32400	10.00000	100.24290				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			9.80500	91.08392	9.80500	91.01209			6,275,200,000,000.00		640,000,000	12,407,562,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ES26 SPOT										6,275,200,000,000.00	640,000,000	12,407,562,800
Total For ES26										6,275,200,000,000.00	640,000,000	12,407,562,800
ES26/R On 02/04/2026 Spot Bond			7.85000	102.72290	7.85000	102.65773				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			10.50500	79.58908	10.47000	79.74542				11,324,390,000,000.00	1,078,000,000	80,490,171,600
Total ES33 SPOT										11,324,390,000,000.00	1,078,000,000	80,490,171,600
Total For ES33										11,324,390,000,000.00	1,078,000,000	80,490,171,600
ES33/R On 15/09/2033 Spot Bond			7.50000	102.97215	7.50000	102.90935				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			10.60000	84.05550	10.60000	83.98397				0.00	0	50,450,840,600
Total ES42 SPOT										0.00	0	50,450,840,600
Total For ES42										0.00	0	50,450,840,600
ES42/R On 25/04/2042 Spot Bond			8.50000	102.40689	8.50000	102.33665				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	101.94854				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	99.98533				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	28.33273	100.00000	28.12042				0.00	0	0
Total FIF01U SPOT										0.00	0	0
Total For FIF01U										0.00	0	0
FIF02U On 01/11/2018 Spot Bond			100.00000	28.42076	100.00000	28.20779				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	28.53279	100.00000	28.31898				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	28.64483	100.00000	28.43018				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	101.84992				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.68287			0.00	267,478,400	267,478,400
Total FIFB05 SPOT									0.00	267,478,400	267,478,400
Total For FIFB05									0.00	267,478,400	267,478,400
FIFB06 On 25/08/2017 Spot Bond				100.00000	0.00000	101.74493			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	101.66500			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	101.64911			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	100.94401			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	101.34957			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	0.00000			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	104.00726			0.00	0	0
Total FIFC31 SPOT									0.00	0	0
Total For FIFC31									0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	5.77401	100.00000	100.00000		500,000,000,000,000.00	15,000,000,000	15,000,000,000	
Total FMLA1U SPOT								10,000,000,000,000.00	15,000,000,000	15,000,000,000	
Total For FMLA1U								10,000,000,000,000.00	15,000,000,000	15,000,000,000	
FPA1U On 20/08/2023 Spot Bond			100.00000	0.29214	100.00000	0.29002		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	0.29214	100.00000	0.29002		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	10.67064	100.00000	10.59068		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FR002U SPOT										0.00	0	0
Total For FR002U										0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	10.39392	100.00000	10.31603				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	98.91232	9.79500	98.83440				0.00	0	360,000,000
Total FRB05 SPOT										0.00	0	360,000,000
Total For FRB05										0.00	0	360,000,000
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	101.18437				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	102.39308				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	101.66925				0.00	0	0
Total FRB12 SPOT										0.00	0	0
Total For FRB12										0.00	0	0
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	97.58432				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			11.13500	95.30221	11.13500	97.88503				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	102.54516				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.60719				0.00	0	30,000,000
Total FRB16 SPOT										0.00	0	30,000,000
Total For FRB16										0.00	0	30,000,000
FRB17 On 08/01/2027 Spot Bond				100.00000	0.00000	100.75778				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	11.72850	100.00000	11.64159				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	100.98537				0.00	0	0
Total FRB18 SPOT										0.00	0	0
Total For FRB18										0.00	0	0
FRB19 On 14/04/2021 Spot Bond			11.83500	105.50449	11.83500	105.40455				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	102.22087				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	102.18904				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	101.76716				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			10.64500	103.76481	10.64500	103.67615				0.00	0	100,000,000
Total FRBC21 SPOT										0.00	0	100,000,000
Total For FRBC21										0.00	0	100,000,000
FRBC2:On 21/12/2018 Spot Bond				100.00000	0.00000	101.25882				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			3.09500	136.50006	3.09500	139.53787				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	113.94956	3.35000	274.75222				0.00	0	28,529,600

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 FRBI23 SPOT										0.00	0	28,529,600
Total For FRBI23										0.00	0	28,529,600
FRBI25 On 31/01/2025 Spot Bond			3.47000	108.17250	3.47000	114.91399				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	91.28871	3.66000	160.38173				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	95.77230	3.84000	195.52953				0.00	0	0
Total FRBI33 SPOT										0.00	0	0
Total For FRBI33										0.00	0	0
FRBI46 On 31/03/2046 Spot Bond			3.89000	92.83518	3.89000	92.53621				0.00	0	0
Total FRBI46 SPOT										0.00	0	0
Total For FRBI46										0.00	0	0
FRBI50 On 31/12/2050 Spot Bond			3.90000	94.94097	3.90000	94.61345				0.00	0	0
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ01 On 30/11/2020 Spot Bond			7.10500	76.96878	7.10500	76.05460				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			9.19800	50.68238	9.19800	49.43944				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			9.45000	49.26125	9.45000	47.99589				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC04U On 15/03/2017 Spot Bond			100.00000	90.79602	100.00000	90.12346				0.00	0	0
Total FRC04U SPOT										0.00	0	0
Total For FRC04U										0.00	0	0
FRC05U On 13/10/2018 Spot Bond			100.00000	29.86215	100.00000	29.64085				0.00	0	0
Total FRC05U SPOT										0.00	0	0
Total For FRC05U										0.00	0	0
FRC06U On 31/12/2017 Spot Bond			100.00000	61.25400	100.00000	60.80008				0.00	0	0
Total FRC06U SPOT										0.00	0	0
Total For FRC06U										0.00	0	0
FRC10U On 03/06/2021 Spot Bond				100.00000	0.00000	101.91523				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC107 On 20/06/2017 Spot Bond				100.00000	0.00000	101.34854				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC109 On 20/06/2017 Spot Bond				100.00000	0.00000	101.19029				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC112 On 20/06/2017 Spot Bond				100.00000	0.00000	101.29014				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC113 On 20/06/2017 Spot Bond			7.47000	100.34042	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	100.34042	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC116 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
FRC118 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
FRC119 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
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC121 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
FRC122 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
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	101.26945				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC124:On 20/09/2017 Spot Bond			6.00000	100.27388	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC125:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC126:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC127:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC128:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC129:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC130:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC131:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC132:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC133:On 20/09/2017 Spot Bond				100.00000	0.00000	101.60945				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC14:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14:On 20/09/2017 Spot Bond			100.09221	62.36229	100.09221	61.89977				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC14:On 20/09/2017 Spot Bond				100.00000	0.00000	101.16828				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC14:On 20/09/2017 Spot Bond				100.00000	0.00000	105.27753				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC15:On 20/09/2017 Spot Bond				100.00000	0.00000	101.26568				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	96.95579	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	101.27789				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.18170				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	101.21459				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	101.53675				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	101.19632				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	81.20631	13.22500	81.11831				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	101.13796				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	101.13917				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	101.57961				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	101.13199				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC16: On 31/01/2025 Spot Bond			3.96500	107.23294	3.96500	110.86702				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	101.22683				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	101.22683				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17:On 21/02/2018 Spot Bond				100.00000	0.00000	102.01129				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17:On 30/06/2017 Spot Bond				100.00000	0.00000	100.95495				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC17:On 20/06/2018 Spot Bond				100.00000	0.00000	101.22683				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17:On 20/09/2018 Spot Bond				100.00000	0.00000	101.16584				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17:On 20/09/2018 Spot Bond				100.00000	0.00000	101.14270				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17:On 06/08/2023 Spot Bond				100.00000	0.00000	99.91561				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17:On 20/09/2020 Spot Bond				100.00000	0.00000	101.30797				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18:On 06/08/2023 Spot Bond				100.00000	0.00000	109.31512				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18:On 26/01/2021 Spot Bond				100.00000	0.00000	100.22710				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC18:On 20/12/2018 Spot Bond				100.00000	0.00000	101.47604				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	101.47483				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC185: On 20/03/2019 Spot Bond				100.00000	0.00000	101.21473				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC188: On 20/03/2019 Spot Bond				100.00000	0.00000	101.21473				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC189: On 02/04/2017 Spot Bond				100.00000	0.00000	100.76217				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC191: On 02/04/2019 Spot Bond				100.00000	0.00000	100.79743				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC192: On 25/11/2020 Spot Bond			10.00000	105.15500	10.00000	105.07300				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC193: On 20/06/2024 Spot Bond				100.00000	0.00000	101.27283				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC195: On 17/04/2017 Spot Bond				100.00000	0.00000	100.43786				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC200: On 17/04/2017 Spot Bond				100.00000	0.00000	100.43786				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC202: On 06/05/2017 Spot Bond				100.00000	0.00000	99.92618				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC204: On 06/05/2017 Spot Bond			8.75000	100.05281	8.75000	99.92946				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	101.19516				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	12.28071	100.00000	12.18970				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC207 On 20/09/2021 Spot Bond			100.00000	11.40370	100.00000	11.31918				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	97.10590				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	19.25105	100.00000	19.10840				0.00	0	0
FRC210 On 20/12/2019 Spot Bond				100.00000	0.00000	101.25111				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	83.15898	100.00000	82.59781				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	99.90423				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	13.53113	100.00000	13.43086				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC213 On 07/11/2017 Spot Bond			100.00000	67.03689	100.00000	66.55087				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	99.90418				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC215 On 07/11/2017 Spot Bond			100.00000	66.89144	100.00000	66.40648				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC216 On 07/11/2017 Spot Bond				100.00000	0.00000	99.90440				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC217 On 07/11/2017 Spot Bond				100.00000	0.00000	99.90877				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC219 On 04/11/2019 Spot Bond				100.00000	0.00000	99.92800				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC220 On 04/11/2017 Spot Bond				100.00000	0.00000	99.93182				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC221 On 31/01/2022 Spot Bond			3.42500	137.51391	3.42500	137.42764				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC222 On 20/05/2020 Spot Bond				100.00000	0.00000	101.91042				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC222 On 30/03/2017 Spot Bond				100.00000	0.00000	101.02591				0.00	0	0
Total FRC229 SPOT										0.00	0	0
Total For FRC229										0.00	0	0
FRC230 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
FRC231 On 25/06/2018 Spot Bond				100.00000	0.00000	100.92016				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC233 On 31/01/2022 Spot Bond			4.28500	132.19021	4.28500	132.09803				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC234 On 20/12/2020 Spot Bond				100.00000	0.00000	101.76883				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC235 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
FRC236 On 08/02/2020 Spot Bond				100.00000	0.00000	102.83470				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC237 On 19/10/2020 Spot Bond				100.00000	0.00000	111.07214				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC238 On 08/02/2020 Spot Bond				100.00000	0.00000	103.48273			0.00	0	0
Total FRC238 SPOT									0.00	0	0
Total For FRC238									0.00	0	0
FRC239 On 19/10/2020 Spot Bond				100.00000	0.00000	112.11899			0.00	0	0
Total FRC239 SPOT									0.00	0	0
Total For FRC239									0.00	0	0
FRC240 On 19/10/2020 Spot Bond				100.00000	0.00000	111.77724			0.00	0	0
Total FRC240 SPOT									0.00	0	0
Total For FRC240									0.00	0	0
FRC241 On 08/02/2020 Spot Bond				100.00000	0.00000	102.42441			0.00	0	0
Total FRC241 SPOT									0.00	0	0
Total For FRC241									0.00	0	0
FRC242 On 08/02/2020 Spot Bond				100.00000	0.00000	102.01800			0.00	0	0
Total FRC242 SPOT									0.00	0	0
Total For FRC242									0.00	0	0
FRC243 On 19/10/2020 Spot Bond				100.00000	0.00000	100.80882			0.00	0	0
Total FRC243 SPOT									0.00	0	0
Total For FRC243									0.00	0	0
FRC244 On 08/02/2020 Spot Bond				100.00000	0.00000	105.12305			0.00	0	0
Total FRC244 SPOT									0.00	0	0
Total For FRC244									0.00	0	0
FRC245 On 19/10/2020 Spot Bond				100.00000	0.00000	100.80093			0.00	0	0
Total FRC245 SPOT									0.00	0	0
Total For FRC245									0.00	0	0
FRC246 On 19/10/2020 Spot Bond				100.00000	0.00000	100.64644			0.00	0	0
Total FRC246 SPOT									0.00	0	0
Total For FRC246									0.00	0	0
FRC247 On 08/02/2020 Spot Bond				100.00000	0.00000	103.15735			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	90.62627			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	109.74671			0.00	0	0
Total FRC249 SPOT									0.00	0	0
Total For FRC249									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC25(On 19/10/2020 Spot Bond				100.00000	0.00000	90.35164				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC25 On 13/02/2022 Spot Bond				100.00000	0.00000	100.13160				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	101.42180				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	100.10394				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			3.95500	108.70399	3.95500	134.11459				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			4.00500	102.29010	4.00500	133.80679				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			3.98500	100.67238	3.98500	133.92980				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	100.11508				0.00	0	0
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	101.24278				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	101.24156				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	100.03691				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	29.72753	100.00000	29.50723				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRD09I On 26/06/2017 Spot Bond			100.00000	89.81758	100.00000	89.16197				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD13I On 31/12/2019 Spot Bond			100.00000	18.49165	100.00000	18.35462				0.00	0	0
Total FRD13U SPOT										0.00	0	0
Total For FRD13U										0.00	0	0
FRD15I On 31/12/2021 Spot Bond			100.00000	13.02086	100.00000	12.92437				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			3.76000	84.43305	3.76000	85.30631				0.00	0	0
Total FRI33 SPOT										0.00	0	0
Total For FRI33										0.00	0	0
FRI38 On 31/01/2038 Spot Bond			100.00000	2.90540	100.00000	2.25536				0.00	0	9,500,000,000
Total FRI38 SPOT										0.00	0	9,500,000,000
Total For FRI38										0.00	0	9,500,000,000
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	100.90000				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	102.41470				0.00	0	50,000,000
Total FRJ18 SPOT										0.00	0	50,000,000
Total For FRJ18										0.00	0	50,000,000
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.84620				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	99.96706				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	100.13918				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	102.56363				0.00	0	270,000,000
Total FRJ25 SPOT										0.00	0	270,000,000
Total For FRJ25										0.00	0	270,000,000
FRJ27 On 25/01/2027 Spot Bond			100.00000	9.38431	100.00000	100.00000				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS011 On 13/05/2021 Spot Bond			100.00000	5.19524	100.00000	5.16531			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	5.19524	100.00000	5.16531			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	85.76162	2.23800	115.44992			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			2.66000	110.35155	2.66000	119.54832			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	100.39932	10.38000	100.31361			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	100.39932	10.38000	100.31361			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			2.80000	107.67420	2.80000	116.83260			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	221.76952	2.85000	221.64104			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			2.77000	117.47574	2.77000	117.40831			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS112 On 07/12/2033 Spot Bond			2.88000	220.91795	2.88000	220.78945			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS113 On 29/04/2019 Spot Bond				100.00000	0.00000	100.11891			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			3.22000	117.09210	3.22000	117.02060			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS115 On 31/03/2038 Spot Bond			2.96500	113.79277	2.96500	113.72564			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			2.96500	113.79277	2.96500	113.72564			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	120.53068	3.00000	217.42253			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	216.16683	3.05000	216.03809			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			2.75000	106.07998	2.75000	106.01927			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	169.96158	3.08000	215.21258			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS124 On 31/01/2038 Spot Bond			3.87500	98.33238	3.87500	98.26709		5,751,275,000.00		1,484,200	742,100
Total FRS124 SPOT								5,751,275,000.00		1,484,200	742,100
Total For FRS124								5,751,275,000.00		1,484,200	742,100
FRS126 On 31/03/2028 Spot Bond			3.40000	104.47200	3.40000	164.35601			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS127 On 31/01/2038 Spot Bond			3.69000	88.39239	3.69000	101.19363			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	104.59850	3.39000	164.51111			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS130 On 11/02/2017 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FRS130 SPOT									0.00	0	0
Total For FRS130									0.00	0	0
FRS131 On 31/03/2028 Spot Bond			3.45000	163.68570	3.45000	163.58293			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS132 On 07/12/2033 Spot Bond			3.59000	201.87985	3.59000	201.75079			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS133 On 24/03/2020 Spot Bond				100.00000	0.00000	89.92245			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS134 On 31/01/2038 Spot Bond			3.62000	89.07721	3.62000	102.32844			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.87500	85.49151	3.87500	98.26709			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS136 On 31/01/2038 Spot Bond			3.40000	106.06279	3.40000	105.99647			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS137 On 31/03/2028 Spot Bond			3.26000	166.64520	3.26000	166.54315			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS138 On 07/12/2033 Spot Bond			3.36000	207.81934	3.36000	207.69036			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS142 On 31/03/2028 Spot Bond			3.39000	164.61366	3.39000	164.51111			0.00	0	0
Total FRS142 SPOT									0.00	0	0
Total For FRS142									0.00	0	0
FRS143 On 31/03/2028 Spot Bond			3.39000	164.61366	3.39000	164.51111			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0
FRS144 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
FRS145 On 31/03/2028 Spot Bond			3.68000	96.51289	3.68000	160.08065			0.00	0	0
Total FRS145 SPOT									0.00	0	0
Total For FRS145									0.00	0	0
FRS146 On 31/01/2025 Spot Bond			3.52000	114.57055	3.52000	114.49778			0.00	0	0
Total FRS146 SPOT									0.00	0	0
Total For FRS146									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS147 On 31/01/2022 Spot Bond			3.12500	139.42858	3.12500	139.34450			0.00	0	0
Total FRS147 SPOT									0.00	0	0
Total For FRS147									0.00	0	0
FRS148 On 06/05/2021 Spot Bond				100.00000	0.00000	111.87400			0.00	0	0
Total FRS148 SPOT									0.00	0	0
Total For FRS148									0.00	0	0
FRS149 On 31/03/2028 Spot Bond			3.74000	159.28508	3.74000	159.18134			0.00	0	0
Total FRS149 SPOT									0.00	0	0
Total For FRS149									0.00	0	0
FRS150 On 31/03/2028 Spot Bond			3.78000	158.68893	3.78000	158.58506			0.00	0	0
Total FRS150 SPOT									0.00	0	0
Total For FRS150									0.00	0	0
FRS151 On 31/01/2025 Spot Bond			3.49000	114.81995	3.49000	114.74730			0.00	0	0
Total FRS151 SPOT									0.00	0	0
Total For FRS151									0.00	0	0
FRS152 On 31/03/2028 Spot Bond			3.75000	159.13579	3.75000	159.03204			0.00	0	0
Total FRS152 SPOT									0.00	0	0
Total For FRS152									0.00	0	0
FRS153 On 31/03/2028 Spot Bond			3.79000	158.54029	3.79000	158.43641			0.00	0	0
Total FRS153 SPOT									0.00	0	0
Total For FRS153									0.00	0	0
FRS154 On 08/08/2017 Spot Bond				100.00000	0.00000	101.94960			0.00	0	0
Total FRS154 SPOT									0.00	0	0
Total For FRS154									0.00	0	0
FRS155 On 19/09/2017 Spot Bond				100.00000	0.00000	101.03549			0.00	0	0
Total FRS155 SPOT									0.00	0	0
Total For FRS155									0.00	0	0
FRS156 On 03/10/2017 Spot Bond				100.00000	0.00000	100.69930			0.00	0	0
Total FRS156 SPOT									0.00	0	0
Total For FRS156									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.71000	118.21288	2.71000	285.04663			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	118.96463	2.60000	286.86189			0.00	0	0
Total FRS37 SPOT									0.00	0	0
Total For FRS37									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS43 On 07/12/2023 Spot Bond			3.32000	114.14527	3.32000	275.22477				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			3.08500	98.50873	3.08500	139.60239				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	100.17138				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			2.61500	142.75403	2.61500	142.67390				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	99.92943				0.00	0	0
Total FRS62 SPOT										0.00	0	0
Total For FRS62										0.00	0	0
FRS64 On 26/01/2042 Spot Bond			2.64000	116.32606	2.64000	116.26056				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	96.30326	104.97509	95.51805				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	94.38381	101.07593	93.66363				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	92.22497	100.44759	91.52876				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	92.67951	100.76967	91.98486				0.00	0	0
Total FRS76 SPOT										0.00	0	0
Total For FRS76										0.00	0	0
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS79 SPOT										0.00	0	0
Total For FRS79										0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.37000	124.55436	2.37000	124.48710				0.00	0	0
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			2.68000	95.17480	2.68000	121.71995			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	99.51369			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			2.71000	94.96662	2.71000	121.45341			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	101.83804			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	117.60201	2.80000	283.57157			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	102.14011			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	101.69245			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			8.08000	103.60960	8.08000	103.54161			0.00	0	0
Total FRX17 SPOT									0.00	0	0
Total For FRX17									0.00	0	0
FRX18 On 14/04/2018 Spot Bond			8.34500	105.67498	8.34500	105.60380			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			8.71000	102.74025	8.71000	102.66768			0.00	0	0
Total FRX19 SPOT									0.00	0	0
Total For FRX19									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX20 On 01/10/2020 Spot Bond			8.96500	102.40017	8.96500	102.32619			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			9.70500	94.59228	9.70500	94.51802			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			9.99500	105.72231	9.99500	105.63735		11,886,553,750,000.00	1,189,250,000	1,189,250,000	
Total FRX24 SPOT								11,886,553,750,000.00	1,189,250,000	1,189,250,000	
Total For FRX24								11,886,553,750,000.00	1,189,250,000	1,189,250,000	
FRX26 On 01/10/2026 Spot Bond			17.72500	65.90901	17.72500	65.81681		453,228,250,000,000.00	25,570,000,000	47,370,000,000	
Total FRX26 SPOT								453,228,250,000,000.00	25,570,000,000	47,370,000,000	
Total For FRX26								453,228,250,000,000.00	25,570,000,000	47,370,000,000	
FRX30 On 31/01/2030 Spot Bond			10.63000	94.03662	10.63000	93.95595		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			10.71000	95.66656	10.71000	95.58523		0.00	0	2,250,000,000	
Total FRX31 SPOT								0.00	0	2,250,000,000	
Total For FRX31								0.00	0	2,250,000,000	
FRX45 On 14/04/2045 Spot Bond			10.97500	76.72990	10.97500	76.66236		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	101.05009		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	101.08054		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	101.50436		0.00	0	0	
Total FS1B1 SPOT								0.00	0	0	
Total For FS1B1								0.00	0	0	
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.16584		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	101.32408		0.00	0	0	
Total FS1D1 SPOT								0.00	0	0	
Total For FS1D1								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.63615				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	101.66611				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	101.81946				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	101.86993				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	102.09195				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	6.64252	100.00000	6.59436				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	1.11443	100.00000	1.10635				0.00	0	0
Total FS3A4U SPOT										0.00	0	0
Total For FS3A4U										0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS4A1L On 20/03/2018 Spot Bond			100.00000	36.90925	100.00000	36.63574				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	6.19235	100.00000	6.14646				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	1.03890	100.00000	1.03120				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	13.99958	100.00000	13.89584				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	2.34874	100.00000	2.33133				0.00	0	0
Total FS5A2U SPOT										0.00	0	0
Total For FS5A2U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	0.39405	100.00000	0.39113				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	3.66991	100.00000	3.64271				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	3.66991	100.00000	3.64271				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	3.66991	100.00000	3.64271				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	3.66991	100.00000	3.64271				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	3.66991	100.00000	3.64271				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	100.47298				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			10.08000	102.92338	10.08000	102.83965			66,326,400,000,000.00	6,580,000,000	6,580,000,000	
Total GFC04 SPOT									66,326,400,000,000.00	6,580,000,000	6,580,000,000	
Total For GFC04									66,326,400,000,000.00	6,580,000,000	6,580,000,000	
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.85426			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	101.70056			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	101.71963			0.00	0	0	
Total GH31A3 SPOT									0.00	0	0	
Total For GH31A3									0.00	0	0	
GH31B On 25/02/2042 Spot Bond				100.00000	0.00000	101.84357			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	101.99605			0.00	0	0	
Total GH31C SPOT									0.00	0	0	
Total For GH31C									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GH31D On 25/02/2042 Spot Bond				100.00000	0.00000	102.09131			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	101.41186			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	17.95814	100.00000	17.82506			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	63.62145	100.00000	63.14998			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	23.43130	100.00000	23.25767			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	15.53633	100.00000	15.42369			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	24.34473	100.00000	24.16432			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	16.16841	100.00000	16.04859			0.00	0	0
Total GRB06U SPOT									0.00	0	0
Total For GRB06U									0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	3.16081	100.00000	3.14285			0.00	0	0
Total GRB07U SPOT									0.00	0	0
Total For GRB07U									0.00	0	0
GRB10 On 31/07/2017 Spot Bond			100.00000	67.59259	100.00000	67.21915			0.00	0	0
Total GRB10U SPOT									0.00	0	0
Total For GRB10U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB11 On 31/01/2018 Spot Bond			100.00000	50.57297	100.00000	50.28567			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	36.59234	100.00000	36.47059			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	25.28648	100.00000	25.14283			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	16.26326	100.00000	16.20915			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	12.64324	100.00000	12.57142			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	7.22812	100.00000	7.20407			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	6.34568	100.00000	6.30963			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	3.21607	100.00000	3.20537			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	3.16081	100.00000	3.14285			0.00	0	0
Total GRB19U SPOT									0.00	0	0
Total For GRB19U									0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GRDB1 SPOT									0.00	0	0
Total For GRDB1									0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GRDC1 SPOT									0.00	0	0
Total For GRDC1									0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GRH1A2 SPOT									0.00	0	0
Total For GRH1A2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.56023				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	100.22853				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	100.24063				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	101.62501				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	101.89013				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	100.90635				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	100.75114				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	99.76963				0.00	0	0
Total GRT10 SPOT										0.00	0	0
Total For GRT10										0.00	0	0
GRT11 On 13/05/2021 Spot Bond				100.00000	0.00000	99.72850				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	100.93133				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	100.43802				0.00	0	0
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT14 On 15/09/2021 Spot Bond				100.00000	0.00000	101.25762				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	100.57668				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	100.42586				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			9.98500	103.88537	9.98500	103.80198				0.00	0	0
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00005	100.00000	0.00005				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
HC1M1 On 30/04/2017 Spot Bond				100.00000	0.00000	111.37740				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	106.36986				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	102.35490				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	100.70114				0.00	0	0
Total HC2T1 SPOT										0.00	0	0
Total For HC2T1										0.00	0	0
HC3T1 On 28/03/2019 Spot Bond				100.00000	0.00000	100.93947				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	101.19417				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	18.70875	100.00000	18.57312				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	101.27509				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	100.02267				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	99.06503				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	100.57656				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	100.58252				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	100.58940				0.00	0	50,000,000
Total HILB07 SPOT										0.00	0	50,000,000
Total For HILB07										0.00	0	50,000,000
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	9.02701	100.00000	8.96011				0.00	0	0
Total HM1B8U SPOT										0.00	0	0
Total For HM1B8U										0.00	0	0
HM1B9 On 19/07/2048 Spot Bond			100.00000	9.02701	100.00000	8.96011				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	9.57597	100.00000	9.50501				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	9.57597	100.00000	9.50501				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HM1D4 On 19/07/2048 Spot Bond			100.00000	10.28178	100.00000	10.20558			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	10.28178	100.00000	10.20558			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	11.14443	100.00000	11.06184			0.00	0	0
Total HM1E4U SPOT									0.00	0	0
Total For HM1E4U									0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B2 SPOT									0.00	0	0
Total For HMS1B2									0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B3 SPOT									0.00	0	0
Total For HMS1B3									0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B7 SPOT									0.00	0	0
Total For HMS1B7									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1C2 SPOT									0.00	0	0
Total For HMS1C2									0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1D2 SPOT									0.00	0	0
Total For HMS1D2									0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1E2 SPOT									0.00	0	0
Total For HMS1E2									0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	102.03110			0.00	0	0
Total HPF04 SPOT									0.00	0	0
Total For HPF04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HPF04/ On 25/11/2020 Spot Bond			10.00000	105.15500	10.00000	105.07300			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			8.09000	104.68976	8.09000	104.62036			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	102.07178			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	101.96083			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	100.51181			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	100.46312			0.00	0	0
Total HPF09 SPOT									0.00	0	0
Total For HPF09									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.82000	102.89624	8.82000	102.82268			0.00	0	4,890,000,000
Total HWAY20 SPOT									0.00	0	4,890,000,000
Total For HWAY20									0.00	0	4,890,000,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	15.23553	100.00000	15.13349			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	117.94092	2.75000	284.38993		76,175,000,000.00		27,700,000	13,555,400,000
Total HWAY23 SPOT								76,175,000,000.00		27,700,000	13,555,400,000
Total For HWAY23								76,175,000,000.00		27,700,000	13,555,400,000
HWAY2 On 07/12/2024 Spot Bond			2.46000	122.45527	2.46000	295.28231		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			2.66000	102.74504	2.66000	102.68700		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			10.53000	90.01486	10.53000	89.93834		0.00		0	2,970,000,000
Total HWAY34 SPOT								0.00		0	2,970,000,000
Total For HWAY34								0.00		0	2,970,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.37523	100.00000	9.31244			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			10.53000	89.81774	10.53000	89.74139			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	9.37519	100.00000	9.31240			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	100.43616			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	101.12029			0.00	0	0
Total HWF09 SPOT									0.00	0	0
Total For HWF09									0.00	0	0
HWF10 On 30/09/2019 Spot Bond			100.00000	18.37585	100.00000	18.23967			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	105.15500	10.00000	105.07300			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			2.08000	127.25622	2.07000	127.28383		25,381,053,984,000.00	12,202,429,800	85,805,214,900	
Total I2025 SPOT								25,381,053,984,000.00	12,202,429,800	85,805,214,900	
Total For I2025								25,381,053,984,000.00	12,202,429,800	85,805,214,900	
I2029 On 31/03/2029 Spot Bond			2.07000	100.88592	2.07000	100.83390		84,595,279,950,000.00	40,867,285,000	55,533,642,500	
Total I2029 SPOT								84,595,279,950,000.00	40,867,285,000	55,533,642,500	
Total For I2029								84,595,279,950,000.00	40,867,285,000	55,533,642,500	
I2033 On 28/02/2033 Spot Bond			2.03000	107.67855	2.03000	107.62328		308,141,008,000.00	151,793,600	52,121,696,800	
Total I2033 SPOT								308,141,008,000.00	151,793,600	52,121,696,800	
Total For I2033								308,141,008,000.00	151,793,600	52,121,696,800	
I2038 On 31/01/2038 Spot Bond			2.04000	132.57942	2.04000	132.51125		50,097,382,008,000.00	24,557,540,200	156,851,379,000	
Total I2038 SPOT								50,097,382,008,000.00	24,557,540,200	156,851,379,000	
Total For I2038								50,097,382,008,000.00	24,557,540,200	156,851,379,000	
I2046 On 31/03/2046 Spot Bond			2.05000	133.53838	2.05000	133.46974		51,372,887,660,000.00	25,059,945,200	293,197,400,000	
Total I2046 SPOT								51,372,887,660,000.00	25,059,945,200	293,197,400,000	
Total For I2046								51,372,887,660,000.00	25,059,945,200	293,197,400,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050 On 31/12/2050 Spot Bond			2.05000	142.17796	2.05000	142.10476			76,499,200,010,600.00	37,316,682,932	45,630,731,512
Total I2050 SPOT									'6,499,200,010,600.00	37,316,682,932	45,630,731,512
Total For I2050									'6,499,200,010,600.00	37,316,682,932	45,630,731,512
IBL22 On 15/03/2018 Spot Bond			8.74000	105.24336	8.74000	105.16878			0.00	0	0
Total IBL22 SPOT									0.00	0	0
Total For IBL22									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.68500	100.34659	2.68500	142.21157			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	100.86173			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			8.86000	102.93620	8.86000	102.86268			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	101.44044			0.00	0	0
Total IBL42 SPOT									0.00	0	0
Total For IBL42									0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	105.15500	10.00000	105.07300			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			9.27500	98.87099	9.27500	98.79713			0.00	0	0
Total IBL45 SPOT									0.00	0	0
Total For IBL45									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			9.60000	94.53491	9.60000	94.46148			0.00	0	0
Total IBL46 SPOT									0.00	0	0
Total For IBL46									0.00	0	0
IBL49 On 02/04/2018 Spot Bond			9.25000	100.49512	9.25000	100.42025			0.00	0	0
Total IBL49 SPOT									0.00	0	0
Total For IBL49									0.00	0	0
IBL49/F On 02/04/2018 Spot Bond			7.34000	102.53980	7.34000	102.47889			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			9.59000	98.67383	9.59000	98.59725			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	99.52708			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			9.05500	98.84678	9.05500	98.77426			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	100.01558			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	101.84133			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			8.51000	99.83706	8.51000	104.01748			0.00	0	0
Total IBL58 SPOT									0.00	0	0
Total For IBL58									0.00	0	0
IBL59 On 17/02/2019 Spot Bond			9.01500	104.67846	9.01500	104.60324			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			10.14500	105.35730	10.14500	105.27233			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	101.56442			0.00	0	0
Total IBL61 SPOT									0.00	0	0
Total For IBL61									0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	100.26992			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	100.16112			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	99.54079			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	100.09343			0.00	0	0
Total IBL65 SPOT									0.00	0	0
Total For IBL65									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL66 On 12/03/2018 Spot Bond				100.00000	0.00000	101.38178			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			3.41500	137.57725	3.41500	137.49104			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	101.00089			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	39.69663	100.00000	39.40247			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	101.93214			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	101.83976			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				106.69374	0.00000	102.22287			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	101.73868			0.00	0	0
Total IBL77 SPOT									0.00	0	0
Total For IBL77									0.00	0	0
IBL78 On 25/11/2022 Spot Bond			10.19500	101.30599	10.19500	101.22254			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			8.84500	102.31990	8.84500	102.24654			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	27.99437	100.00000	27.78460			0.00	0	0
Total IBL80U SPOT									0.00	0	0
Total For IBL80U									0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	12.11329	100.00000	12.02252			0.00	0	0
Total IBL81U SPOT									0.00	0	0
Total For IBL81U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL82 On 29/01/2019 Spot Bond				100.00000	0.00000	100.13105			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	101.06205			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	21.26154	100.00000	21.10398			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	102.23036			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	101.88011			0.00	0	100,000,000
Total IBL86 SPOT									0.00	0	100,000,000
Total For IBL86									0.00	0	100,000,000
IBL87 On 20/05/2019 Spot Bond			9.14500	103.29650	9.14500	103.21998			0.00	0	0
Total IBL87 SPOT									0.00	0	0
Total For IBL87									0.00	0	0
IBL88 On 20/05/2021 Spot Bond			9.57500	104.76301	9.57500	104.68184			0.00	0	100,000,000
Total IBL88 SPOT									0.00	0	100,000,000
Total For IBL88									0.00	0	100,000,000
IBL88/F On 20/05/2021 Spot Bond			100.00000	15.06852	100.00000	14.96760			0.00	0	0
Total IBL88/R208 SPOT									0.00	0	0
Total For IBL88/R208									0.00	0	0
IBL89 On 26/05/2021 Spot Bond				100.00000	0.00000	101.77929			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	25.52734	100.00000	25.34227			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	101.54240			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	100.54872			0.00	0	0
Total IBL92 SPOT									0.00	0	0
Total For IBL92									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL93 On 31/08/2018 Spot Bond				100.00000	0.00000	101.57120				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	101.72069				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	101.33502				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	101.07889				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	100.76130				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	100.79552				0.00	0	0
Total IBL98 SPOT										0.00	0	0
Total For IBL98										0.00	0	0
IBL99 On 21/10/2019 Spot Bond			9.01500	102.61107	9.01500	102.53653				0.00	0	0
Total IBL99 SPOT										0.00	0	0
Total For IBL99										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.03679	100.00000	0.03654				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.02030				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			9.89500	97.69887	9.89500	97.62113				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	101.64784				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	101.62411				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCG06 On 24/11/2024 Spot Bond			10.67500	96.06839	10.67500	95.98563			0.00	0	0
Total IDCG06 SPOT									0.00	0	0
Total For IDCG06									0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				100.00000	0.00000	101.98524			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			11.50000	101.09562	11.50000	100.97787			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	101.48819			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	101.50923			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			10.77500	101.98655	10.77500	101.89837			0.00	0	0
Total IDCG11 SPOT									0.00	0	0
Total For IDCG11									0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	101.50360	5.00000	101.46229			0.00	0	0
Total IDCP04 SPOT									0.00	0	0
Total For IDCP04									0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	101.59905	4.00000	101.56570			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	101.22608	4.00000	101.19304			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			9.07500	99.40726	9.07500	99.33457			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			8.28500	104.41694	8.28500	104.34709			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	8.34295	100.00000	8.28112			0.00	0	0
Total IKH1D SPOT									0.00	0	0
Total For IKH1D									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN269U On 25/07/2017 Spot Bond			100.00000	82.19178	100.00000	81.63265				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	65.90484	100.00000	65.42704				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	4.98108	100.00000	4.95278				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	11.02109	100.00000	10.93942				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	18.18798	100.00000	18.05611				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	20.96303	100.00000	20.80769				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	9.03888	100.00000	8.97866				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	14.55443	100.00000	14.44657				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	32.30357	100.00000	32.06418				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	75.12518	100.00000	74.68066				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	75.62710	100.00000	75.18741				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	95.98700	100.00000	95.25053				0.00	0	0
Total IN324U SPOT										0.00	0	0
Total For IN324U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN327U On 15/02/2021 Spot Bond			100.00000	13.55265	100.00000	13.45439			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	13.51570	100.00000	13.41554			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	86.11681	100.00000	85.52831			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	19.30179	100.00000	19.15875			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	10.06708	100.00000	9.99248			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	98.04447	100.00000	97.29028			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	13.70743	100.00000	13.60585			0.00	0	0
Total IN334U SPOT									0.00	0	0
Total For IN334U									0.00	0	0
IN339U On 12/12/2017 Spot Bond			100.00000	65.40826	100.00000	64.92355			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	45.72121	100.00000	45.38239			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	10.57887	100.00000	10.48535			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	8.11072	100.00000	8.05639			0.00	0	0
Total IN345U SPOT									0.00	0	0
Total For IN345U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN346U On 15/04/2018 Spot Bond			100.00000	40.75300	100.00000	40.45100				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	11.68894	100.00000	11.61108				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	84.74532	100.00000	83.97491				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	101.18385				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	101.28304				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	102.23050	6.50000	102.17645				0.00	0	0
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	84.54965				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	105.15500	10.00000	105.07300				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	101.16047				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	102.84078				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	93.68607				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	99.69758				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INLV02 On 20/10/2025 Spot Bond				100.00000	0.00000	100.42382			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	99.69507			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			12.13500	101.80327	12.13500	101.70554			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	105.15500	10.00000	105.07300			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	100.52373			0.00	0	160,000,000
Total IPF03 SPOT									0.00	0	160,000,000
Total For IPF03									0.00	0	160,000,000
IPF06 On 13/04/2017 Spot Bond			8.99000	102.73003	8.99000	102.65539			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	100.83386			0.00	0	0
Total IPF07 SPOT									0.00	0	0
Total For IPF07									0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.76897			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	100.77910			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	29.73196	100.00000	29.51162			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	100.43899			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	101.50126			0.00	0	0
Total IPF13 SPOT									0.00	0	0
Total For IPF13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IPF14 On 17/12/2018 Spot Bond				100.00000	0.00000	101.12982				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	101.16100				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	101.17969				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	101.06769				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	101.07933				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	101.09096				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPFC13 On 26/04/2017 Spot Bond				100.00000	0.00000	100.15001				0.00	0	0
Total IPFC13 SPOT										0.00	0	0
Total For IPFC13										0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.96500	99.95645	9.96500	99.87592				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	101.84342				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			8.79000	104.11967	8.79000	104.04547				0.00	0	0
Total IPL6 SPOT										0.00	0	0
Total For IPL6										0.00	0	0
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	66.88895	100.00000	66.44093				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	100.71292				0.00	0	0
Total IPL7 SPOT										0.00	0	0
Total For IPL7										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL7/JIB On 05/04/2018 Spot Bond			100.00000	41.92089	100.00000	41.61024			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	100.83783			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	12.42759	100.00000	12.33550			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	101.59007			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	101.63709			0.00	0	0
Total IV015 SPOT									0.00	0	0
Total For IV015									0.00	0	0
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IV016 SPOT									0.00	0	0
Total For IV016									0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.04528	2.75000	100.02263			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	156.18398	3.95000	156.07962			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	100.84587			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	100.62679			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	100.23644			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	99.64625			0.00	0	0
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	99.61176			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			4.07000	109.15099	4.07000	110.02925			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			4.07000	109.05999	4.07000	110.02925			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	101.50789			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	102.57518			0.00	0	0
Total IV032 SPOT									0.00	0	0
Total For IV032									0.00	0	0
IV033 On 11/02/2021 Spot Bond				100.00000	0.00000	99.69772			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			11.83500	101.81888	11.83500	101.72347			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	100.82779			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	100.34689			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	101.34339			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			4.86500	128.51529	4.86500	128.63751			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	101.15163			0.00	0	0
Total IV040 SPOT									0.00	0	0
Total For IV040									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV041 On 29/09/2021 Spot Bond			12.18500	103.51728	12.18500	103.41585			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	102.45964			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			12.07500	105.01657	12.07500	104.02480			0.00	0	0
Total IV043 SPOT									0.00	0	0
Total For IV043									0.00	0	0
IV044 On 31/01/2027 Spot Bond				100.00000	0.00000	100.09215			0.00	0	0
Total IV044 SPOT									0.00	0	0
Total For IV044									0.00	0	0
IV045 On 31/01/2027 Spot Bond			5.11500	81.79390	5.11500	127.17810			0.00	0	0
Total IV045 SPOT									0.00	0	0
Total For IV045									0.00	0	0
IV057U On 14/07/2018 Spot Bond			100.00000	34.69092	100.00000	34.43384			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	107.55470	10.29500	107.46526			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	100.89001			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	1.71487	100.00000	1.70513			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	154.73194	4.05000	154.62730			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	99.93716	7.65000	99.81173			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	99.78812	7.75000	99.66142			0.00	0	0
Total IVA660 SPOT									0.00	0	0
Total For IVA660									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA662 On 02/03/2017 Spot Bond			7.75000	99.49299	7.75000	99.36705			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	99.34609	7.75000	99.22051			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	99.19961	7.75000	99.07440			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	99.04147	7.85000	98.91505			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	98.74700	7.85000	98.62133			0.00	0	0
Total IVA667 SPOT									0.00	0	0
Total For IVA667									0.00	0	0
IVA668 On 13/04/2017 Spot Bond			7.85000	98.60041	7.85000	98.47512			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	105.15500	10.00000	105.07300			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	101.58010			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	100.45843			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	100.55190			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	100.43655			0.00	0	0
Total IVC021 SPOT									0.00	0	0
Total For IVC021									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	100.78394			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	100.23630			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	100.86976			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	100.88866			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	95.81610			0.00	0	0
Total IVC035 SPOT									0.00	0	0
Total For IVC035									0.00	0	0
IVC036 On 16/07/2019 Spot Bond			9.61500	99.83510	9.61500	99.75744			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	22.25819	100.00000	22.10911			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	22.27191	100.00000	22.10686			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			9.70500	99.06661	9.70500	98.98884			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	100.09713			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	100.55186			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	99.92783			0.00	0	0
Total IVC048 SPOT									0.00	0	0
Total For IVC048									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	101.89029				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	101.52555				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	99.99979				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	99.75752				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	100.96010				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC058 On 03/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC058 SPOT										0.00	0	0
Total For IVC058										0.00	0	0
IVC060 On 31/07/2018 Spot Bond				100.00000	0.00000	100.01531				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	100.80416				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	99.89989				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	101.28059				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	101.37157				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	62.90585	100.00000	62.43969				0.00	0	0
Total IVC066 SPOT										0.00	0	0
Total For IVC066										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC067 On 04/02/2017 Spot Bond				100.00000	0.00000	99.93102				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	100.71891				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	100.28950				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	99.92933				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	101.85730				0.00	0	0
Total IVC078 SPOT										0.00	0	0
Total For IVC078										0.00	0	0
IVC079 On 23/05/2018 Spot Bond				100.00000	0.00000	101.85730				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	100.46697				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	14.17421	100.00000	14.06918				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	100.10381				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	102.07744				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	100.56680				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	100.52220				0.00	0	0
Total IVC088 SPOT										0.00	0	0
Total For IVC088										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC089 On 31/10/2018 Spot Bond				100.00000	0.00000	100.00948				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	100.01072				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	101.87005				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	101.79260				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			10.55500	102.71722	10.55500	102.63018				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 14/06/2021 Spot Bond				100.00000	0.00000	101.35401				0.00	0	0
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0
IVC098 On 14/06/2018 Spot Bond			9.01500	101.25406	9.01500	101.18050				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	100.23433				0.00	0	0
Total IVC101 SPOT										0.00	0	0
Total For IVC101										0.00	0	0
IVC102 On 31/01/2020 Spot Bond				100.00000	0.00000	100.08194				0.00	0	0
Total IVC102 SPOT										0.00	0	0
Total For IVC102										0.00	0	0
IVC68U On 07/12/2021 Spot Bond			100.00000	3.50880	100.00000	3.48887				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	43.49575	100.00000	43.17343				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	31.24041	100.00000	31.00890				0.00	0	0
Total IVC74U SPOT										0.00	0	0
Total For IVC74U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC80U On 27/05/2021 Spot Bond			100.00000	5.07176	100.00000	5.04295			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	2.23715	100.00000	2.22444			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	2.19091	100.00000	2.17846			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	1.85725	100.00000	1.84670			0.00	0	0
Total IVC91U SPOT									0.00	0	0
Total For IVC91U									0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	3.54228	100.00000	3.52216			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	1.77114	100.00000	1.76108			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	1.73123	100.00000	1.72140			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	100.02688			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	101.48433			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	101.35134			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	101.53108			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
KAP005 On 29/06/2018 Spot Bond				100.00000	0.00000	100.90441				0.00	0	0
Total KAP005 SPOT										0.00	0	0
Total For KAP005										0.00	0	0
KAP006 On 29/06/2021 Spot Bond				100.00000	0.00000	100.95775				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP007 On 26/10/2021 Spot Bond			10.10500	103.31584	10.10500	103.23193				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	101.73080				0.00	0	0
Total KAP008 SPOT										0.00	0	0
Total For KAP008										0.00	0	0
KAP04U On 01/07/2019 Spot Bond			100.00000	24.12206	100.00000	23.94330				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	104.28997				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	100.05502				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	99.91323				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			9.22500	132.34937	9.22500	132.25049				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	100.95405				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	101.38712				0.00	100,000,000	50,000,000
Total LBK06 SPOT										0.00	100,000,000	50,000,000
Total For LBK06										0.00	100,000,000	50,000,000
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	100.98868				0.00	200,000,000	100,000,000
Total LBK07 SPOT										0.00	200,000,000	100,000,000
Total For LBK07										0.00	200,000,000	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
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	100.91650			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK08/ On 30/10/2019 Spot Bond			100.00000	17.29728	100.00000	17.16909			0.00	0	0
Total LBK08/JIBAR SPOT									0.00	0	0
Total For LBK08/JIBAR									0.00	0	0
LBK11 On 28/11/2019 Spot Bond			10.27000	100.28086	10.27000	100.19766			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK11/ On 28/11/2019 Spot Bond			9.62000	101.83347	9.62000	101.75421			0.00	0	0
Total LBK11/R207 SPOT									0.00	0	0
Total For LBK11/R207									0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	104.34294	9.71000	104.26232			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	101.13001			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	42.64646	100.00000	42.33044			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	100.62863			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	101.67720			0.00	0	0
Total LBK16 SPOT									0.00	0	0
Total For LBK16									0.00	0	0
LGL02 On 13/08/2017 Spot Bond			8.99000	99.20231	8.99000	99.13122			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			9.64000	100.48971	9.64000	100.41177			0.00	0	0
Total LGL03 SPOT									0.00	0	0
Total For LGL03									0.00	0	0
LGL04 On 14/08/2020 Spot Bond			10.14500	96.96328	10.14500	101.45406			0.00	0	980,000,000
Total LGL04 SPOT									0.00	0	980,000,000
Total For LGL04									0.00	0	980,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	101.44278				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			10.29500	103.07533	10.29500	102.99009				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	100.80055				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	102.85971				0.00	0	0
Total LHL17 SPOT										0.00	0	0
Total For LHL17										0.00	0	0
LHL18 On 14/11/2018 Spot Bond			13.34500	102.99912	13.34500	102.88892				0.00	0	0
Total LHL18 SPOT										0.00	0	0
Total For LHL18										0.00	0	0
LHL19 On 14/11/2019 Spot Bond			14.17000	103.54680	14.17000	103.42938				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	101.40202				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	99.65109				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	102.32950				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	101.85055				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LRFB2 On 20/11/2019 Spot Bond				100.00000	0.00000	101.96108			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	102.08160			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	100.00000			0.00	0	0
Total MAQ081 SPOT									0.00	0	0
Total For MAQ081									0.00	0	0
MAQ08 On 02/02/2017 Spot Bond				100.00000	0.00000	100.00000			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	99.85045			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	99.20764			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	101.22039			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	99.79312			0.00	0	0
Total MAQ094 SPOT									0.00	0	0
Total For MAQ094									0.00	0	0
MAQ09 On 08/05/2017 Spot Bond			100.00000	80.04386	100.00000	79.52070		440,000,000,000,000.00	24,400,000,000	17,200,000,000	
Total MAQ095 SPOT								10,000,000,000,000.00	24,400,000,000	17,200,000,000	
Total For MAQ095								10,000,000,000,000.00	24,400,000,000	17,200,000,000	
MAQ09 On 01/02/2018 Spot Bond			100.00000	55.84202	100.00000	55.40396		130,000,000,000,000.00	91,300,000,000	42,900,000,000	
Total MAQ096 SPOT								10,000,000,000,000.00	91,300,000,000	42,900,000,000	
Total For MAQ096								10,000,000,000,000.00	91,300,000,000	42,900,000,000	
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	103.41969			0.00	0	0
Total MAQ0A1 SPOT									0.00	0	0
Total For MAQ0A1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	103.44082				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	89.03610				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	88.44305				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	103.31892				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	101.10593				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	101.07243				0.00	0	0
Total MAQ0J2 SPOT										0.00	0	0
Total For MAQ0J2										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	101.09592				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBF03I On 01/10/2017 Spot Bond				100.00000	0.00000	100.92460				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF03I On 17/04/2017 Spot Bond				100.00000	0.00000	100.44768				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBF04I On 07/08/2017 Spot Bond				100.00000	0.00000	100.03669				0.00	0	0
Total MBF042 SPOT										0.00	0	0
Total For MBF042										0.00	0	0
MBF04I On 13/04/2018 Spot Bond				100.00000	0.00000	100.50673				0.00	8,000,000,000	4,000,000,000
Total MBF045 SPOT										0.00	8,000,000,000	4,000,000,000
Total For MBF045										0.00	8,000,000,000	4,000,000,000
MBF04I On 17/08/2018 Spot Bond				100.00000	0.00000	102.07067				0.00	0	0
Total MBF046 SPOT										0.00	0	0
Total For MBF046										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF04 On 07/06/2019 Spot Bond				100.00000	0.00000	101.16989				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	101.18523				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	101.63202				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	101.88760				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	102.27003				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	25.59574	100.00000	25.41017				0.00	0	0
Total MBF051/JIBAR SPOT										0.00	0	0
Total For MBF051/JIBAR										0.00	0	0
MBF05 On 28/09/2017 Spot Bond				100.00000	0.00000	100.84936				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	100.89927				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	98.35648	2.30000	97.12986				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	94.98440				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	101.29204				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	86.23758	100.00000	85.63311				0.00	0	0
Total MBP29U SPOT										0.00	0	0
Total For MBP29U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP30 On 24/10/2017 Spot Bond			100.00000	56.49325	100.00000	56.07461			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	56.53860	100.00000	56.11963			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	65.97223	100.00000	65.49393			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	97.07447	100.00000	96.30607			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	100.09179			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			9.24500	102.37294	9.24500	102.29671			0.00	0	0
Total MBSA01 SPOT									0.00	0	0
Total For MBSA01									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.00000	104.82563	8.00000	104.75789			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			9.29500	102.00918	9.29500	101.93282			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	102.75644	8.91000	102.68264			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	100.69017			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	100.71596			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			9.26500	100.93901	9.26500	100.86327			0.00	0	0
Total MEFSB4 SPOT									0.00	0	0
Total For MEFSB4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB On 05/01/2022 Spot Bond			9.96000	101.05782	9.96000	100.97645			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	101.07445			0.00	0	0
Total MFS1A2 SPOT									0.00	0	0
Total For MFS1A2									0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.97000	101.99678	9.97000	101.91311			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			9.60000	101.35356	9.60000	101.27597			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	101.33539			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			9.83500	105.29079	9.83500	104.60652			0.00	0	470,000,000
Total MMIG02 SPOT									0.00	0	470,000,000
Total For MMIG02									0.00	0	470,000,000
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	101.14414			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			11.87500	95.99739	11.87500	96.70100			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			11.17500	99.67396	11.17500	98.46897			0.00	0	1,050,000,000
Total MMIG05 SPOT									0.00	0	1,050,000,000
Total For MMIG05									0.00	0	1,050,000,000
MQB02 On 31/05/2017 Spot Bond			9.30000	101.30008	9.30000	101.22489			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			9.30000	101.02377	9.30000	100.94957			0.00	0	0
Total MTN04 SPOT									0.00	0	0
Total For MTN04									0.00	0	0
MTN06 On 22/03/2017 Spot Bond			100.00000	97.40771	100.00000	96.69842			0.00	0	0
Total MTN06U SPOT									0.00	0	0
Total For MTN06U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MTN07 On 22/03/2017 Spot Bond			100.00000	91.14581	100.00000	90.48213				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	22.31056	100.00000	22.14522				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	27.94653	100.00000	27.76037				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	101.88196				0.00	0	0
Total MWAR01 SPOT										0.00	0	0
Total For MWAR01										0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	9.41048	100.89771	10.70334				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	9.51241	100.61875	10.81940				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.09274			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	101.10493			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	101.23769			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	110.91317			0.00	0	0
Total N5E23 SPOT									0.00	0	0
Total For N5E23									0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	12.23255	100.00000	12.14189			0.00	0	0
Total N5F23U SPOT									0.00	0	0
Total For N5F23U									0.00	0	0
N5G23L On 20/06/2023 Spot Bond			100.00000	13.07414	100.00000	12.97725			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			10.54500	92.06939	10.54500	91.99101			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			9.78500	100.47128	9.78500	100.39221			0.00	0	0
Total NAM02 SPOT									0.00	0	0
Total For NAM02									0.00	0	0
NAM03 On 01/08/2023 Spot Bond			10.09500	99.97198	10.09500	99.89042			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			10.62500	99.46458	10.62500	99.37928			0.00	0	0
Total NAM04 SPOT									0.00	0	0
Total For NAM04									0.00	0	0
NBK11A On 28/11/2020 Spot Bond			9.45500	100.02284	9.45500	99.94629			0.00	0	0
Total NBK11A SPOT									0.00	0	0
Total For NBK11A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK12/ On 19/03/2021 Spot Bond			9.84500	102.06557	9.84500	101.98431			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	103.60872	9.38000	103.53003			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			9.84500	103.16395	9.84500	103.08183			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	101.80356			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			9.64500	99.94447	9.64500	99.75560		3,749,976,000,000.00		388,800,000	194,400,000
Total NBK14A SPOT								3,749,976,000,000.00		388,800,000	194,400,000
Total For NBK14A								3,749,976,000,000.00		388,800,000	194,400,000
NBK15/ On 11/02/2022 Spot Bond			9.88500	95.63507	9.88500	99.94567			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	101.88170			0.00	0	0
Total NBK15B SPOT									0.00	0	0
Total For NBK15B									0.00	0	0
NBK16/ On 12/02/2025 Spot Bond			10.83500	97.21298	10.83500	97.12940			0.00	0	860,000,000
Total NBK16A SPOT									0.00	0	860,000,000
Total For NBK16A									0.00	0	860,000,000
NBK17/ On 22/04/2026 Spot Bond			11.00500	96.88156	11.00500	96.79606			0.00	0	1,220,000,000
Total NBK17A SPOT									0.00	0	1,220,000,000
Total For NBK17A									0.00	0	1,220,000,000
NBK18/ On 01/06/2020 Spot Bond			9.60000	100.73281	9.60000	100.65499			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	101.00741			0.00	0	0
Total NBK18B SPOT									0.00	0	0
Total For NBK18B									0.00	0	0
NBK19/ On 01/06/2022 Spot Bond			10.03500	100.14977	10.03500	100.06899			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	100.90730				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	90.05692	100.00000	89.39956				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			10.72500	99.75818	10.72500	99.67232				0.00	0	0
Total NBK20A SPOT										0.00	0	0
Total For NBK20A										0.00	0	0
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	98.93061				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			11.27500	96.55461	11.27500	96.46688				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	102.14283				0.00	0	0
Total NBK21B SPOT										0.00	0	0
Total For NBK21B										0.00	0	0
NBK22I On 19/11/2022 Spot Bond			9.48000	104.74947	9.48000	104.66911				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	102.16191				0.00	0	0
Total NBK22B SPOT										0.00	0	0
Total For NBK22B										0.00	0	0
NBK23I On 19/11/2025 Spot Bond			10.92500	100.96330	10.92500	100.87434				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	101.83206				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24I On 19/11/2027 Spot Bond			11.17500	100.86716	11.17500	100.77631				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	102.05836				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK25/ On 17/02/2023 Spot Bond			10.08500	107.55530	10.08500	107.46907				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	102.02975				0.00	300,000,000	300,000,000
Total NBK25B SPOT										0.00	300,000,000	300,000,000
Total For NBK25B										0.00	300,000,000	300,000,000
NBK26/ On 10/05/2023 Spot Bond			100.00000	13.56618	100.00000	13.47531				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	100.28324				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			10.26500	107.88408	10.26500	107.79462				0.00	0	130,000,000
Total NBK27A SPOT										0.00	0	130,000,000
Total For NBK27A										0.00	0	130,000,000
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	101.71590				0.00	0	0
Total NBK27B SPOT										0.00	0	0
Total For NBK27B										0.00	0	0
NBK28/ On 02/08/2023 Spot Bond			10.09500	99.71036	10.09500	99.62901				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	101.81952				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			10.62500	99.43401	10.62500	99.34874				0.00	0	0
Total NBK29A SPOT										0.00	0	0
Total For NBK29A										0.00	0	0
NBK29I On 18/02/2019 Spot Bond				100.00000	0.00000	101.85310				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	101.94505				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	101.99447				0.00	0	0
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK32I On 26/02/2019 Spot Bond				100.00000	0.00000	101.62851				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	102.36260				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	102.13901				0.00	400,000,000	100,000,000
Total NBK34B SPOT										0.00	400,000,000	100,000,000
Total For NBK34B										0.00	400,000,000	100,000,000
NBK35I On 10/05/2023 Spot Bond				100.00000	0.00000	102.18550				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	102.24344				0.00	0	10,000,000
Total NBK36B SPOT										0.00	0	10,000,000
Total For NBK36B										0.00	0	10,000,000
NBK37I On 02/08/2019 Spot Bond				100.00000	0.00000	100.06676				0.00	0	0
Total NBK37B SPOT										0.00	0	0
Total For NBK37B										0.00	0	0
NBK38I On 02/08/2021 Spot Bond				100.00000	0.00000	100.02333				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			8.78500	110.61272	8.78500	110.53394				0.00	0	500,000,000
Total NBK3A SPOT										0.00	0	500,000,000
Total For NBK3A										0.00	0	500,000,000
NBK3A On 09/09/2019 Spot Bond			100.00000	26.82477	100.00000	26.64511				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			11.40000	43.44024	11.40000	43.40171				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	100.01799				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	100.39230				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN7: On 15/08/2017 Spot Bond				100.00000	0.00000	102.03636				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	101.11406				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	100.82951				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	101.16578				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	9.84619	100.00000	9.77322				0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			100.00000	9.84619	100.00000	9.77322				0.00	0	0
Total NCLN82/JIBAR SPOT										0.00	0	0
Total For NCLN82/JIBAR										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			10.57000	104.51098	10.57000	104.42182				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	101.15970				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			10.60500	103.43908	10.60500	103.35054				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.16578				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	101.06600				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	101.17543				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	101.18760				0.00	0	0
Total NCLN91 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				100.00000	0.00000	101.55804				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	100.62021				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	101.07078				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	100.62025				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	14.16195	100.00000	14.05701				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	100.24918				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	101.47339				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	103.18509	10.54500	103.26530				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	98.86734				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	100.49973				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	100.49939				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	100.92966				0.00	0	0
Total NED19 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NED19										0.00	0	0
NED20 On 01/07/2020 Spot Bond			11.52000	100.46534	11.52000	100.37213				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	100.61034				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	112.21122	9.44500	112.12544				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	105.31846				0.00	0	0
Total NEDT1A SPOT										0.00	0	0
Total For NEDT1A										0.00	0	0
NEDT1 On 26/11/2021 Spot Bond				100.00000	0.00000	102.61436				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	101.34643				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	105.15500	10.00000	105.07300				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	103.15224	13.50000	103.04062				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	101.70860				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			2.93000	104.91746	2.93000	119.51859				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	205.47002	3.45000	205.34103				0.00	0	0
Total NILB12 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			3.32000	116.24474	3.32000	116.17281				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	162.30509	3.54000	162.20201				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	161.68993	3.61000	161.13728				0.00	0	0
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			9.02000	101.29235	9.02000	101.21832				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NPL10L On 03/04/2017 Spot Bond			100.00000	88.21261	100.00000	87.58847				0.00	0	0
Total NPL10U SPOT										0.00	0	0
Total For NPL10U										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.65000	104.19965	9.65000	104.26193				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	101.70358				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	101.67370				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	102.05282				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	101.77697				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	101.67192				0.00	0	0
Total NQ1A22 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NQ1A22										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.85000	104.23449	9.85000	104.29417				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	101.73346				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	101.71355				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	101.84689				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			10.05000	104.26935	10.05000	104.32643				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.75338				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	101.76335				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	101.93249				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	102.13150				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	101.79322				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	102.03044				0.00	0	0
Total NQF1D8 SPOT										0.00	0	0
Total For NQF1D8										0.00	0	0
NRA01 On 30/11/2018 Spot Bond			9.02500	107.54208	9.02500	107.46387				0.00	0	0
Total NRA018 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NRA018										0.00	0	0
NRA02: On 31/10/2022 Spot Bond			9.83500	113.66867	9.83500	113.57827				0.00	0	400,000,000
Total NRA022 SPOT										0.00	0	400,000,000
Total For NRA022										0.00	0	400,000,000
NRA02: On 31/05/2023 Spot Bond			2.60000	180.43125	2.60000	180.33042				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			11.40500	107.65929	11.40500	107.56093				0.00	0	5,040,000,000
Total NRA028 SPOT										0.00	0	5,040,000,000
Total For NRA028										0.00	0	5,040,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	14.25979	100.00000	14.16481				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	101.28715				0.00	0	0
Total NTC16 SPOT										0.00	0	0
Total For NTC16										0.00	0	0
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	101.62140				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	101.54426				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	100.17425				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	101.85628				0.00	0	23,059,900
Total NYT101 SPOT										0.00	0	23,059,900
Total For NYT101										0.00	0	23,059,900
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	102.27540				0.00	0	0
Total NYT102 SPOT										0.00	0	0
Total For NYT102										0.00	0	0
NYT13: On 28/05/2020 Spot Bond			100.00000	23.45334	100.00000	23.28331				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	101.88733				0.00	0	0
Total OML02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For OML02										0.00	0	0
OML03 On 27/11/2019 Spot Bond			10.17000	99.60333	10.17000	99.52148				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	101.36198				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			10.36500	100.48704	10.36500	102.09182				0.00	0	1,500,000,000
Total OML05 SPOT										0.00	0	1,500,000,000
Total For OML05										0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			11.02500	101.26620	11.02500	101.17616				0.00	0	1,500,000,000
Total OML06 SPOT										0.00	0	1,500,000,000
Total For OML06										0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			11.72500	100.24765	11.72500	100.15303				0.00	0	960,000,000
Total OML07 SPOT										0.00	0	960,000,000
Total For OML07										0.00	0	960,000,000
OML08 On 14/09/2025 Spot Bond				100.00000	0.00000	101.65637				0.00	0	0
Total OML08 SPOT										0.00	0	0
Total For OML08										0.00	0	0
OML09 On 14/09/2022 Spot Bond			11.01500	103.87134	11.01500	103.77908				0.00	0	1,000,000,000
Total OML09 SPOT										0.00	0	1,000,000,000
Total For OML09										0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			11.72500	102.52262	11.72500	102.42586				0.00	0	940,000,000
Total OML10 SPOT										0.00	0	940,000,000
Total For OML10										0.00	0	940,000,000
PMM12 On 25/11/2020 Spot Bond			10.00000	105.15500	10.00000	105.07300				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	101.39675				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	101.43318				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	101.43604				0.00	0	0
Total PMM29 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PMM29										0.00	0	0
PMM30 On 07/09/2017 Spot Bond				100.00000	0.00000	101.38876				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	99.93128				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	101.59365				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	96.62986				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	96.43355				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PPC00: On 30/06/2021 Spot Bond			10.01500	100.13215	10.01500	100.07766				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	100.10843				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	100.16826				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	100.18431				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	100.18803				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			8.85000	112.04752	8.82500	112.14177			006,859,329,500,000.00	1,808,684,670,000	1,298,447,677,800	
Total R186 SPOT									16,859,329,500,000.00	808,684,670,000	298,447,677,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R186									16,859,329,500,000.00	808,684,670,000	298,447,677,800
R197 On 07/12/2023 Spot Bond			2.10000	295.44135	2.10000	295.28827			1,103,194,680,000.00	525,330,800	30,714,165,400
Total R197 SPOT									1,103,194,680,000.00	525,330,800	30,714,165,400
Total For R197									1,103,194,680,000.00	525,330,800	30,714,165,400
R202 On 07/12/2033 Spot Bond			2.05000	246.01415	2.05000	245.88770			164,142,475,000.00	80,069,500	212,604,342,000
Total R202 SPOT									164,142,475,000.00	80,069,500	212,604,342,000
Total For R202									164,142,475,000.00	80,069,500	212,604,342,000
R2023 On 28/02/2023 Spot Bond			8.46500	100.05922	8.44500	100.08204			751,396,112,500,000.00	679,432,500,000	567,444,000,000
Total R2023 SPOT									751,396,112,500,000.00	679,432,500,000	567,444,000,000
Total For R2023									751,396,112,500,000.00	679,432,500,000	567,444,000,000
R203 On 15/09/2017 Spot Bond			7.72000	103.57514	7.74000	103.49838			127,799,360,000,000.00	146,088,000,000	520,800,000,000
Total R203 SPOT									127,799,360,000,000.00	146,088,000,000	520,800,000,000
Total For R203									127,799,360,000,000.00	146,088,000,000	520,800,000,000
R2030 On 31/01/2030 Spot Bond			9.23000	90.93324	9.23000	90.86526			617,830,270,000,000.00	608,649,000,000	776,591,100,000
Total R2030 SPOT									617,830,270,000,000.00	608,649,000,000	776,591,100,000
Total For R2030									617,830,270,000,000.00	608,649,000,000	776,591,100,000
R2032 On 31/03/2032 Spot Bond			9.36000	94.01248	9.36000	93.94164			273,472,771,568,000.00	456,567,603,800	362,784,729,800
Total R2032 SPOT									273,472,771,568,000.00	456,567,603,800	362,784,729,800
Total For R2032									273,472,771,568,000.00	456,567,603,800	362,784,729,800
R2035 On 28/02/2035 Spot Bond			9.49000	98.62099	9.49000	98.54524			548,844,660,000,000.00	57,834,000,000	393,533,621,900
Total R2035 SPOT									548,844,660,000,000.00	57,834,000,000	393,533,621,900
Total For R2035									548,844,660,000,000.00	57,834,000,000	393,533,621,900
R2037 On 31/01/2037 Spot Bond			9.55500	90.80630	9.55500	90.73608			540,778,697,000,000.00	475,225,400,000	769,889,591,800
Total R2037 SPOT									540,778,697,000,000.00	475,225,400,000	769,889,591,800
Total For R2037									540,778,697,000,000.00	475,225,400,000	769,889,591,800
R204 On 21/12/2018 Spot Bond			7.84500	101.28319	7.84500	101.21897			52,991,761,378,500.00	6,754,845,300	534,028,733,000
Total R204 SPOT									52,991,761,378,500.00	6,754,845,300	534,028,733,000
Total For R204									52,991,761,378,500.00	6,754,845,300	534,028,733,000
R2040 On 31/01/2040 Spot Bond			9.57000	94.88454	9.57000	94.81106			221,345,335,000,000.00	232,115,500,000	307,292,500,000
Total R2040 SPOT									221,345,335,000,000.00	232,115,500,000	307,292,500,000
Total For R2040									221,345,335,000,000.00	232,115,500,000	307,292,500,000
R2044 On 31/01/2044 Spot Bond			9.59000	92.08208	9.59000	92.01062			868,841,533,000,000.00	90,598,700,000	410,807,400,000
Total R2044 SPOT									868,841,533,000,000.00	90,598,700,000	410,807,400,000
Total For R2044									868,841,533,000,000.00	90,598,700,000	410,807,400,000
R2048 On 28/02/2048 Spot Bond			9.59000	95.55049	9.59000	95.47635			258,286,765,000,000.00	235,483,500,000	513,310,718,200
Total R2048 SPOT									258,286,765,000,000.00	235,483,500,000	513,310,718,200
Total For R2048									258,286,765,000,000.00	235,483,500,000	513,310,718,200

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 For R2048									8,286,765,000,000.00	235,483,500,000	513,310,718,200
R207 On 15/01/2020 Spot Bond			7.98500	98.54083	7.97000	98.51519			106,054,702,226,000.00	263,751,371,600	630,583,200,000
Total R207 SPOT									16,054,702,226,000.00	263,751,371,600	630,583,200,000
Total For R207									16,054,702,226,000.00	263,751,371,600	630,583,200,000
R208 On 31/03/2021 Spot Bond			8.16000	97.50198	8.13500	97.52182			821,483,040,000,000.00	468,319,000,000	822,483,935,600
Total R208 SPOT									21,483,040,000,000.00	468,319,000,000	822,483,935,600
Total For R208									21,483,040,000,000.00	468,319,000,000	822,483,935,600
R209 On 31/03/2036 Spot Bond			9.49500	73.81029	9.46000	73.99313			078,380,489,500,000.00	218,892,100,000	1,028,644,446,400
Total R209 SPOT									78,380,489,500,000.00	218,892,100,000	1,028,644,446,400
Total For R209									78,380,489,500,000.00	218,892,100,000	1,028,644,446,400
R210 On 31/03/2028 Spot Bond			2.05000	187.00754	2.05000	186.91141			20,012,781,010,000.00	9,762,332,200	133,288,282,200
Total R210 SPOT									20,012,781,010,000.00	9,762,332,200	133,288,282,200
Total For R210									20,012,781,010,000.00	9,762,332,200	133,288,282,200
R212 On 31/01/2022 Spot Bond			2.09000	146.27254	2.11500	146.02672			48,159,916,816,000.00	23,043,022,400	139,606,011,200
Total R212 SPOT									18,159,916,816,000.00	23,043,022,400	139,606,011,200
Total For R212									18,159,916,816,000.00	23,043,022,400	139,606,011,200
R213 On 28/02/2031 Spot Bond			9.27500	85.39310	9.25000	85.49887			147,411,782,500,000.00	447,160,300,000	791,442,400,000
Total R213 SPOT									17,411,782,500,000.00	447,160,300,000	791,442,400,000
Total For R213									17,411,782,500,000.00	447,160,300,000	791,442,400,000
R214 On 28/02/2041 Spot Bond			9.52500	74.47305	9.52500	74.41564			661,105,526,910,000.00	69,407,404,400	885,348,744,400
Total R214 SPOT									11,105,526,910,000.00	69,407,404,400	885,348,744,400
Total For R214									11,105,526,910,000.00	69,407,404,400	885,348,744,400
R337C On 21/06/2020 Spot Bond			8.54000	75.43517	8.54000	75.38320			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	47.66729	9.05000	47.63253			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	100.24568			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	100.22791			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	101.60348			0.00	0	0
Total RCSB05 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RCSB05										0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	101.94401				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	82.91936	100.00000	82.36780				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	82.37986	100.00000	81.81818				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	92.43015	100.00000	91.74885				0.00	0	0
Total RCSB3U SPOT										0.00	0	0
Total For RCSB3U										0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	42.33328	100.00000	42.01957				0.00	0	0
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0
RDF01 On 04/09/2017 Spot Bond			100.00000	60.85372	100.00000	64.72061				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	11.16420	100.00000	10.67224				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	40.59085	100.00000	42.96307				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	28.09577	100.00000	29.53861				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	15.63026	100.00000	16.14176				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	101.31374				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	102.04523				0.00	0	0
Total RDFB04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDFB04										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	101.70444				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	101.87584				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	24.07552	100.00000	23.89711				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	101.10370				0.00	0	0
Total RDFB07 SPOT										0.00	0	0
Total For RDFB07										0.00	0	0
RDFB0 On 30/09/2021 Spot Bond				100.00000	0.00000	100.78140				0.00	0	110,000,000
Total RDFB08 SPOT										0.00	0	110,000,000
Total For RDFB08										0.00	0	110,000,000
RDFB0 On 02/12/2021 Spot Bond				100.00000	0.00000	101.60069				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	100.99771				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	101.48085				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	100.16118				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	100.67764				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	101.86828				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	46.91149	100.00000	46.57139				0.00	0	0
Total REB01/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 REB01/JIBAR										0.00	0	0
REB02 On 21/05/2018 Spot Bond				100.00000	0.00000	101.91062				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	101.67472				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	100.94738				0.00	0	0
Total RED201 SPOT										0.00	0	0
Total For RED201										0.00	0	0
RED20: On 05/04/2019 Spot Bond				100.00000	0.00000	100.99790				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	101.19602				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	102.56476				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RES01U On 02/03/2018 Spot Bond			100.00000	44.61185	100.00000	44.28124				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES02U On 02/03/2019 Spot Bond			100.00000	23.60878	100.00000	23.43383				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03U On 02/03/2020 Spot Bond			100.00000	15.04536	100.00000	14.93387				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04U On 02/03/2021 Spot Bond			100.00000	11.63203	100.00000	11.54583				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	100.00644				0.00	0	0
Total RES15 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	99.93024				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	101.45964				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	100.42494				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	101.76353				0.00	0	0
Total RES34 SPOT										0.00	0	0
Total For RES34										0.00	0	0
RES35 On 25/08/2021 Spot Bond				100.00000	0.00000	101.78641				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	100.27709				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	100.50431				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	5.56691	100.00000	5.52519				0.00	0	69,000,000,000
Total RES38 SPOT										0.00	0	69,000,000,000
Total For RES38										0.00	0	69,000,000,000
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	99.25719				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	77.76190				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	101.26906	12.35000	101.17017				0.00	0	0
Total RP018 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RP018										0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	18.29138	100.00000	18.15877				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RPP011 On 31/08/2018 Spot Bond			100.00000	24.82280	100.00000	24.63885				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	18.34398	100.00000	18.27663				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	103.72474				0.00	0	0
Total RPS001 SPOT										0.00	0	0
Total For RPS001										0.00	0	0
RPS002 On 30/04/2025 Spot Bond				100.00000	0.00000	45.80366				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			9.56000	104.32235	9.56000	104.24208				0.00	0	0
Total RW21 SPOT										0.00	0	0
Total For RW21										0.00	0	0
RW23 On 10/12/2023 Spot Bond			10.12500	98.50647	10.12500	98.42631				0.00	0	0
Total RW23 SPOT										0.00	0	0
Total For RW23										0.00	0	0
RW28 On 10/12/2028 Spot Bond			10.96000	96.92330	10.96000	96.83811				0.00	0	0
Total RW28 SPOT										0.00	0	0
Total For RW28										0.00	0	0
S1325L On 28/02/2017 Spot Bond			100.00000	94.31525	100.00000	93.58974				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	105.15500	10.00000	105.07300				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			8.72000	102.47934	8.72000	102.40727				0.00	0	0
Total SBK14 SPOT										0.00	0	0
Total For SBK14										0.00	0	0
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SBK15 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBK15										0.00	0	0
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	100.84057				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	98.47937				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	98.58319				0.00	0	0
Total SBK18 SPOT										0.00	0	0
Total For SBK18										0.00	0	0
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.26047				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	102.84993				0.00	0	0
Total SBK20 SPOT										0.00	0	0
Total For SBK20										0.00	0	0
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	99.86385				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	102.13956				0.00	0	0
Total SBK22 SPOT										0.00	0	0
Total For SBK22										0.00	0	0
SBK23 On 28/05/2022 Spot Bond			12.04500	100.33341	12.04500	100.23620				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	99.96630				0.00	0	0
Total SBK24 SPOT										0.00	0	0
Total For SBK24										0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	11.30461	100.00000	11.22084				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	100.61025				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			11.87500	104.67251	11.87500	104.57304				0.00	0	0
Total SBK26 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBK26									0.00	0	0
SBK9 On 10/04/2018 Spot Bond			9.19500	101.85938	9.19500	101.78394			0.00	0	2,760,000,000
Total SBK9 SPOT									0.00	0	2,760,000,000
Total For SBK9									0.00	0	2,760,000,000
SBN33 On 15/09/2017 Spot Bond			9.14000	102.75648	9.14000	102.68041			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	101.37216			0.00	0	0
Total SBN45 SPOT									0.00	0	0
Total For SBN45									0.00	0	0
SBS13 On 22/09/2017 Spot Bond			8.17000	103.78561	8.17000	103.71676			0.00	0	0
Total SBS13 SPOT									0.00	0	0
Total For SBS13									0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.51056			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	102.02858			0.00	0	110,475,600
Total SBS18 SPOT									0.00	0	110,475,600
Total For SBS18									0.00	0	110,475,600
SBS19 On 23/06/2021 Spot Bond			9.43500	103.85829	9.43500	103.77940			0.00	0	690,000,000
Total SBS19 SPOT									0.00	0	690,000,000
Total For SBS19									0.00	0	690,000,000
SBS20 On 15/05/2026 Spot Bond			10.21500	101.29935	10.21500	101.21575		33,290,685,000,000.00		3,259,000,000	10,000,000,000
Total SBS20 SPOT								33,290,685,000,000.00		3,259,000,000	10,000,000,000
Total For SBS20								33,290,685,000,000.00		3,259,000,000	10,000,000,000
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	103.18920			0.00	29,400,000,000	29,550,000,000
Total SBS21 SPOT									0.00	29,400,000,000	29,550,000,000
Total For SBS21									0.00	29,400,000,000	29,550,000,000
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	101.79956			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	102.33194			0.00	10,000,000,000	5,000,000,000
Total SBS24 SPOT									0.00	10,000,000,000	5,000,000,000
Total For SBS24									0.00	10,000,000,000	5,000,000,000
SBS25 On 24/05/2019 Spot Bond			8.69500	102.14763	8.69500	102.07561			0.00	0	0
Total SBS25 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS25									0.00	0	0
SBS26 On 28/02/2017 Spot Bond			100.00000	94.31525	100.00000	93.58974			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			10.34500	103.61418	10.34500	103.52902			0.00	0	0
Total SBS27 SPOT									0.00	0	0
Total For SBS27									0.00	0	0
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.28469			0.00	0	0
Total SBS28 SPOT									0.00	0	0
Total For SBS28									0.00	0	0
SBS29 On 12/06/2019 Spot Bond			8.70500	101.28604	8.70500	101.21494			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			10.40500	88.68879	10.40500	88.61427		3,730,608,700,000.00	358,540,000	1,100,000,000	
Total SBS3 SPOT								3,730,608,700,000.00	358,540,000	1,100,000,000	
Total For SBS3								3,730,608,700,000.00	358,540,000	1,100,000,000	
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	100.87612			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			10.50500	97.00119	10.50500	96.91938		861,895,331,000,000.00	82,046,200,000	50,000,000,000	
Total SBS31 SPOT								1,895,331,000,000.00	82,046,200,000	50,000,000,000	
Total For SBS31								1,895,331,000,000.00	82,046,200,000	50,000,000,000	
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	101.29651			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	101.10408			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			10.62500	101.18856	10.62500	101.10179			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	100.30734			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	100.09394			0.00	0	0
Total SBS36 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			8.94000	97.69756	8.94000	97.62678			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			10.05500	94.98671	10.05500	94.90951			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			10.67000	93.54672	10.67000	93.46616			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			9.90500	97.05215	9.90500	96.97443			0.00	0	580,000,000
Total SBS4 SPOT									0.00	0	580,000,000
Total For SBS4									0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	100.05485			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			9.55500	104.19225	9.55500	104.11168		2,298,933,000,000.00		240,600,000	80,200,000
Total SBS41 SPOT								2,298,933,000,000.00		240,600,000	80,200,000
Total For SBS41								2,298,933,000,000.00		240,600,000	80,200,000
SBS42 On 12/11/2025 Spot Bond			10.10500	105.55757	10.10500	105.47137		6,584,013,800,000.00		651,560,000	2,000,000,000
Total SBS42 SPOT								6,584,013,800,000.00		651,560,000	2,000,000,000
Total For SBS42								6,584,013,800,000.00		651,560,000	2,000,000,000
SBS43 On 12/11/2027 Spot Bond			10.41500	105.12099	10.41500	105.03258		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	102.11571		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	102.45464		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			9.55500	104.67489	9.55500	109.90409		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	102.52936		0.00		0	0
Total SBS47 SPOT								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS47									0.00	0	0
SBS48 On 31/01/2020 Spot Bond				100.00000	0.00000	100.06947			0.00	200,000,000	100,000,000
Total SBS48 SPOT									0.00	200,000,000	100,000,000
Total For SBS48									0.00	200,000,000	100,000,000
SBS49 On 31/01/2022 Spot Bond				100.00000	0.00000	100.07148			0.00	200,000,000	100,000,000
Total SBS49 SPOT									0.00	200,000,000	100,000,000
Total For SBS49									0.00	200,000,000	100,000,000
SBS50 On 31/01/2022 Spot Bond			9.54500	99.80277	9.54500	99.72568			0.00	0	0
Total SBS50 SPOT									0.00	0	0
Total For SBS50									0.00	0	0
SBS51 On 31/01/2024 Spot Bond			9.86500	99.71164	9.86500	99.63211			0.00	0	0
Total SBS51 SPOT									0.00	0	0
Total For SBS51									0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.40000	274.13779	3.40000	273.96678		3,338,800,000,000.00		982,000,000	491,000,000
Total SBSI11 SPOT								3,338,800,000,000.00		982,000,000	491,000,000
Total For SBSI11								3,338,800,000,000.00		982,000,000	491,000,000
SBSI14 On 07/12/2033 Spot Bond			3.60000	202.42259	3.60000	201.49730			0.00	0	2,200,000,000
Total SBSI14 SPOT									0.00	0	2,200,000,000
Total For SBSI14									0.00	0	2,200,000,000
SCM10 On 15/09/2017 Spot Bond			100.00000	63.53968	100.00000	63.06881			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	100.84675			0.00	0	0
Total SGI004 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond				100.00000	0.00000	100.84687				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SHI02 On 01/10/2021 Spot Bond				184.20874	0.00000	82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	102.23050	6.50000	102.17645				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	101.36229				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			9.01000	100.81624	9.01000	100.74418				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	100.91553	8.75000	100.84541				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	102.01138				0.00	0	0
Total SHS06 SPOT										0.00	0	0
Total For SHS06										0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	105.15500	10.00000	105.07300				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	101.14225				0.00	0	10,000,000
Total SHS14 SPOT										0.00	0	10,000,000
Total For SHS14										0.00	0	10,000,000
SHS19 On 10/09/2017 Spot Bond			9.34000	104.62405	9.34000	104.54492				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	102.25190				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	100.89954				0.00	0	0
Total SHS23 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SHS23										0.00	0	0
SHS24 On 29/06/2020 Spot Bond				100.00000	0.00000	100.92860				0.00	0	0
Total SHS24 SPOT										0.00	0	0
Total For SHS24										0.00	0	0
SHS25 On 29/06/2020 Spot Bond			10.03500	100.45562	10.03500	100.37458				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	100.92860				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	100.91951				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	32.22178	100.00000	31.98300				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	99.17207	9.14500	103.43714				0.00	0	0
Total SLI3 SPOT										0.00	0	0
Total For SLI3										0.00	0	0
SLI4 On 15/08/2021 Spot Bond				100.00000	0.00000	102.10606				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	102.00355				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	102.05800				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	102.09099				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	102.11262				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	102.26801				0.00	0	0
Total SLRC1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SLRC1										0.00	0	0
SLRC2 On 15/09/2019 Spot Bond				100.00000	0.00000	102.31357				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			8.94000	102.87105	8.94000	102.79652				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	100.59617				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			11.14500	51.16575	11.14500	106.38992				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000
SPDA1 On 21/08/2021 Spot Bond				100.00000	0.00000	101.86789				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	101.90499				0.00	700,000,000	700,000,000
Total SPDA4 SPOT										0.00	700,000,000	700,000,000
Total For SPDA4										0.00	700,000,000	700,000,000
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	101.75911				0.00	2,000,000,000	1,000,000,000
Total SPDA5 SPOT										0.00	2,000,000,000	1,000,000,000
Total For SPDA5										0.00	2,000,000,000	1,000,000,000
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	101.79949				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	101.80588				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	101.86014				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	101.83584				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	101.49354				0.00	0	0
Total SPG002 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SPG002										0.00	0	0
SPG00: On 31/10/2019 Spot Bond				100.00000	0.00000	100.01853				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	100.72047				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			9.91500	97.51066	9.91500	97.43292				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	101.65209				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	100.97513				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	100.22859				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			9.70500	92.48341	9.70500	92.41120				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			9.70500	92.48341	9.70500	92.41120				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	95.26350	9.30000	95.19177				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	101.17893				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			8.62000	103.05485	8.62000	102.98281				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			3.52500	114.09390	3.52500	114.45625				0.00	0	3,500,000,000
Total SSN011 SPOT										0.00	0	3,500,000,000

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 SSN011										0.00	0	3,500,000,000
SSN01: On 21/12/2018 Spot Bond			9.61500	98.30867	9.61500	98.23260				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN01: On 26/08/2018 Spot Bond			8.50000	101.56429	8.50000	101.58955				0.00	0	0
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN01: On 21/12/2026 Spot Bond			10.84500	99.26976	10.84500	99.18339				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN02: On 28/02/2031 Spot Bond			11.12000	74.10414	11.12000	74.03771				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02: On 21/01/2019 Spot Bond				100.00000	0.00000	100.27585				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02: On 16/01/2019 Spot Bond				100.00000	0.00000	100.43163				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02: On 25/09/2019 Spot Bond				100.00000	0.00000	100.96015				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02: On 16/10/2019 Spot Bond				100.00000	0.00000	95.12769				0.00	0	0
Total SSN028 SPOT										0.00	0	0
Total For SSN028										0.00	0	0
SSN02: On 07/12/2023 Spot Bond				100.00000	0.00000	101.69577				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 24/05/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN030 SPOT										0.00	0	0
Total For SSN030										0.00	0	0
SSN03: On 17/03/2020 Spot Bond				100.00000	0.00000	101.16588				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03: On 02/06/2020 Spot Bond				100.00000	0.00000	101.62643				0.00	0	0
Total SSN034 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond				100.00000	0.00000	102.01188				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03: On 18/12/2020 Spot Bond				100.00000	0.00000	106.57950				0.00	0	0
Total SSN036 SPOT										0.00	0	0
Total For SSN036										0.00	0	0
SSN03: On 01/06/2021 Spot Bond				100.00000	0.00000	101.74411				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	100.28388	9.55000	100.20638				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN03: On 16/08/2019 Spot Bond				100.00000	0.00000	101.88627				0.00	0	0
Total SSN039 SPOT										0.00	0	0
Total For SSN039										0.00	0	0
SSN04: On 11/10/2023 Spot Bond				100.00000	0.00000	100.53206				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN04: On 13/10/2023 Spot Bond			9.84500	102.85359	9.84500	102.77215				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN04: On 03/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN042 SPOT										0.00	0	0
Total For SSN042										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.77500	98.71307	9.77500	98.63546				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/02/2048 Spot Bond				100.00000	0.00000	101.78940				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/02/2048 Spot Bond				100.00000	0.00000	101.86007				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A12 On 21/02/2048 Spot Bond			9.62000	96.07346	9.62000	102.75773				0.00	0	0
Total T12A12 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For T12A12										0.00	0	0
T13A1C On 21/08/2018 Spot Bond				100.00000	0.00000	101.80990				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	101.88423				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A12 On 21/08/2020 Spot Bond			9.52000	107.59857	9.52000	107.38126				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	101.73955				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	101.80990				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	101.88022				0.00	0	0
Total T13A15 SPOT										0.00	0	0
Total For T13A15										0.00	0	0
T13A16 On 21/08/2020 Spot Bond			9.62000	106.75548	9.62000	106.67374				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	101.82979				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	101.88017				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A2C On 21/08/2020 Spot Bond			9.57000	101.84847	9.57000	104.88502				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	101.48073				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	101.01596				0.00	0	0
Total TFS122 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TFS122										0.00	0	0
TFS122 On 20/03/2019 Spot Bond				100.00000	0.00000	100.67244				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS13E On 06/07/2018 Spot Bond				100.00000	0.00000	100.67390				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS13E On 06/07/2020 Spot Bond				100.00000	0.00000	100.68818				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS13E On 28/04/2017 Spot Bond				100.00000	0.00000	100.09081				0.00	0	0
Total TFS138 SPOT										0.00	0	0
Total For TFS138										0.00	0	0
TFS13E On 27/05/2019 Spot Bond				100.00000	0.00000	101.62859				0.00	0	2,489,583,400
Total TFS139 SPOT										0.00	0	2,489,583,400
Total For TFS139										0.00	0	2,489,583,400
TFS141 On 28/10/2019 Spot Bond				100.00000	0.00000	100.09458				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142 On 28/10/2021 Spot Bond				100.00000	0.00000	100.09777				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	101.76480				0.00	0	0
Total TFS143 SPOT										0.00	0	0
Total For TFS143										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.61302				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	100.42500	7.83000	100.36257				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
Total TH10A4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH10A4										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	100.49612				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	96.82422	7.39000	100.34287				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	100.39074				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	96.92001	7.16000	100.33252				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	100.41186				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	100.41013				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	100.45147				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	100.44587				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	100.61438				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	100.59514				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	100.37952				0.00	0	0
Total TH11A1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.39332				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	100.44949	8.73000	100.37838				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	100.24321				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	100.39073				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	87.77532	9.54500	98.56615				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	100.15961				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	100.39073				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	100.41271				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	100.40797				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	100.40625				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	100.45059				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	100.44887				0.00	0	0
Total TH11C2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11C2										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.43381				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	100.58441				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	100.58612				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	100.57757				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	101.76920				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	101.81969				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			9.57000	100.12534	9.57000	103.24080				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	101.78940				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	101.86007				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			9.48000	101.83525	9.48000	101.75839				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	101.77930				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	101.86007				0.00	0	0
Total TH12A8 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12A8										0.00	0	0
TH12A: On 21/02/2048 Spot Bond			9.59000	91.19052	9.59000	100.90498				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				100.00000	0.00000	101.95092				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B: On 21/02/2048 Spot Bond				100.00000	0.00000	101.95092				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				100.00000	0.00000	101.95092				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B: On 21/02/2048 Spot Bond				100.00000	0.00000	101.95092				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	102.11238				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	102.11238				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	102.11238				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C: On 21/02/2048 Spot Bond				100.00000	0.00000	102.11036				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	102.76772				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D: On 21/02/2048 Spot Bond				100.00000	0.00000	102.76772				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	102.89491				0.00	0	0
Total TH12D3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12D3										0.00	0	0
TH12D On 21/02/2048 Spot Bond				100.00000	0.00000	102.75563				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	101.74295				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	101.78738				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A On 21/08/2050 Spot Bond				100.00000	0.00000	101.85999				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A On 21/08/2020 Spot Bond			9.72000	103.09721	9.72000	103.01746				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	101.74497				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	102.00416				0.00	600,000,000	300,000,000
Total TH13A6 SPOT										0.00	600,000,000	300,000,000
Total For TH13A6										0.00	600,000,000	300,000,000
TH13A On 21/08/2020 Spot Bond				100.00000	0.00000	101.36305				0.00	0	500,000,000
Total TH13A7 SPOT										0.00	0	500,000,000
Total For TH13A7										0.00	0	500,000,000
TH13A On 21/08/2020 Spot Bond			9.61000	101.04425	9.61000	104.39289				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	101.73955				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	101.95081				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	101.95283				0.00	0	0
Total TH13B2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13B2										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.00000	0.00000	101.99068				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	101.95052				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	101.94476				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	102.09206				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	102.10820				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	102.09105				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	102.13117				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	102.20301				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	102.75733				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	102.75733				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	102.79223				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	102.76223				0.00	0	0
Total TH13D4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13D4										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	102.79762				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	101.76564				0.00	0	0
Total TH14A1 SPOT										0.00	0	0
Total For TH14A1										0.00	0	0
TH14A: On 21/11/2019 Spot Bond				100.00000	0.00000	101.92523				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A: On 21/11/2021 Spot Bond				100.00000	0.00000	101.98674				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			9.67500	103.70957	9.67500	103.62841				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	102.11641				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	102.22268				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	102.85971				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	100.37823				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	100.83377				0.00	0	0
Total TH9A12 SPOT										0.00	0	0
Total For TH9A12										0.00	0	0
THE8A: On 18/04/2036 Spot Bond			101.06155	6.05077	101.06155	6.00551				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.42347				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	100.47723				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	100.59935				0.00	0	0
Total THE9D4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For THE9D4									0.00	0	0
TL20 On 22/02/2020 Spot Bond			9.64000	90.52524	9.64000	90.41891			19,280,000,000,000.00	2,000,000,000	2,000,000,000
Total TL20 SPOT									19,280,000,000,000.00	2,000,000,000	2,000,000,000
Total For TL20									19,280,000,000,000.00	2,000,000,000	2,000,000,000
TL20/R On 22/02/2020 Spot Bond			100.00000	17.22022	100.00000	17.12265			0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	105.15500	10.00000	105.07300			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			8.49000	102.67624	8.49000	102.60552			0.00	0	22,067,618,178
Total TN17 SPOT									0.00	0	22,067,618,178
Total For TN17									0.00	0	22,067,618,178
TN17/R On 14/11/2017 Spot Bond			100.00000	59.84910	100.00000	59.44824			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			9.48500	107.13918	9.48500	107.05693			0.00	0	42,930,000,000
Total TN20 SPOT									0.00	0	42,930,000,000
Total For TN20									0.00	0	42,930,000,000
TN20/R On 17/09/2020 Spot Bond			100.00000	19.23240	100.00000	19.10358			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	5.82017	100.00000	5.77704			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			10.14500	105.85593	10.14500	105.76915			20,290,000,000,000.00	2,000,000,000	25,030,000,000
Total TN23 SPOT									20,290,000,000,000.00	2,000,000,000	25,030,000,000
Total For TN23									20,290,000,000,000.00	2,000,000,000	25,030,000,000
TN23/R On 06/11/2023 Spot Bond			100.00000	13.64725	100.00000	13.55584			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			10.72500	97.66673	10.72500	97.58358			30,030,000,000,000.00	2,800,000,000	26,480,000,000
Total TN25 SPOT									30,030,000,000,000.00	2,800,000,000	26,480,000,000
Total For TN25									30,030,000,000,000.00	2,800,000,000	26,480,000,000
TN25/R On 19/08/2025 Spot Bond			100.00000	13.93683	100.00000	13.84500			0.00	0	0
Total TN25/R186 SPOT									0.00	0	0
Total For TN25/R186									0.00	0	0
TN27 On 14/11/2027 Spot Bond			10.71500	90.60254	10.71500	90.52420			0.00	0	10,900,000,000

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 TN27 SPOT										0.00	0	10,900,000,000
Total For TN27										0.00	0	10,900,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	10.75736	100.00000	10.68531				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			11.27500	98.09005	11.27500	98.00141		11,275,000,000,000.00		1,000,000,000	9,400,000,000	
Total TN30 SPOT								11,275,000,000,000.00		1,000,000,000	9,400,000,000	
Total For TN30								11,275,000,000,000.00		1,000,000,000	9,400,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	123.99419	8.00000	123.91405				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			11.55500	97.03106	11.55500	96.94126				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	103.51227	10.75000	103.42297				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	101.81508				0.00	0	0
Total TNF18 SPOT										0.00	0	0
Total For TNF18										0.00	0	0
TORQ1 On 15/08/2026 Spot Bond				100.00000	0.00000	102.28113				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	101.91676				0.00	0	0
Total TORQ3 SPOT										0.00	0	0
Total For TORQ3										0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ4 SPOT										0.00	0	0
Total For TORQ4										0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ5 SPOT										0.00	0	0
Total For TORQ5										0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	102.60888				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.97513				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	102.01886				0.00	0	0
Total TORQ8 SPOT										0.00	0	0
Total For TORQ8										0.00	0	0
TORQ9 On 15/08/2026 Spot Bond				100.00000	0.00000	102.08443				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	105.15500	10.00000	105.07300				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	100.69766				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	100.70117				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	100.45536				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	101.57299				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			9.63500	101.35258	9.63500	101.27358				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	100.17799	10.00000	100.08895				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	100.17355	9.75000	100.08674				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	10.17300	100.00000	10.08613				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.24255				0.00	0	0
Total TRA2A1 SPOT										0.00	0	0
Total For TRA2A1										0.00	0	0
TRA2A On 14/12/2025 Spot Bond				100.00000	0.00000	101.29917				0.00	0	0
Total TRA2A2 SPOT										0.00	0	0
Total For TRA2A2										0.00	0	0
TRA2A On 14/12/2020 Spot Bond			9.87000	100.78216	9.87000	100.70217				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	101.24393				0.00	0	0
Total TRA2A4 SPOT										0.00	0	0
Total For TRA2A4										0.00	0	0
TRA2A On 14/12/2020 Spot Bond				100.00000	0.00000	101.29917				0.00	0	0
Total TRA2A5 SPOT										0.00	0	0
Total For TRA2A5										0.00	0	0
TRA2A On 14/12/2020 Spot Bond			9.67000	101.50675	9.67000	101.39786				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	101.38901				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	101.42354				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	101.56848				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	101.62365				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	101.98168				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D On 14/12/2020 Spot Bond				100.00000	0.00000	101.98168				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.29956				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA3 On 14/06/2024 Spot Bond			100.00000	8.86140	100.00000	8.79573				0.00	0	0
Total TRAA3U SPOT										0.00	0	0
Total For TRAA3U										0.00	0	0
TRAA4 On 14/06/2024 Spot Bond			100.00000	9.43214	100.00000	9.36225				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	101.31315				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2024 Spot Bond			100.00000	9.77459	100.00000	9.70216				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	101.32006				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	10.05996	100.00000	9.98541				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	101.51356				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	13.54151	100.00000	13.44117				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	101.94100				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2024 Spot Bond			100.00000	17.36552	100.00000	17.23683				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	21.85000	100.00000	21.68627				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	3.57177	100.00000	3.54500				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	100.00000				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	99.71497				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	99.38670				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	99.07533				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	98.11565				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	97.82047				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	97.50095				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	97.19372				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	96.90278				0.00	0	0
Total TSP213 SPOT										0.00	0	0
Total For TSP213										0.00	0	0
TSP215 On 06/07/2017 Spot Bond				100.00000	0.00000	96.58936				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.29652				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	95.98231				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	95.69696				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	22.28483	100.00000	22.12327				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond				100.00000	0.00000	100.22900				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC19 On 15/02/2017 Spot Bond				100.00000	0.00000	101.76336				0.00	0	0
Total TWC193 SPOT										0.00	0	0
Total For TWC193										0.00	0	0
TWC19 On 17/02/2017 Spot Bond				100.00000	0.00000	101.71852				0.00	0	0
Total TWC195 SPOT										0.00	0	0
Total For TWC195										0.00	0	0
TWC19 On 20/02/2017 Spot Bond				100.00000	0.00000	101.62327				0.00	0	0
Total TWC197 SPOT										0.00	0	0
Total For TWC197										0.00	0	0
TWC20 On 27/02/2017 Spot Bond				100.00000	0.00000	101.46177				0.00	0	0
Total TWC201 SPOT										0.00	0	0
Total For TWC201										0.00	0	0
TWC20 On 07/04/2017 Spot Bond				100.00000	0.00000	100.54294				0.00	0	0
Total TWC203 SPOT										0.00	0	0
Total For TWC203										0.00	0	0
TWC20 On 20/04/2017 Spot Bond				100.00000	0.00000	100.32328				0.00	0	0
Total TWC205 SPOT										0.00	0	0
Total For TWC205										0.00	0	0
TWC21 On 07/02/2017 Spot Bond				100.00000	0.00000	101.80842				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.74383				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	101.70272				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	101.44059				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	101.42090				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	100.95795				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	100.45153				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	100.38752				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	100.36599				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	100.34446				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	100.30140				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			9.78500	107.63593	9.78500	107.55074				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UG26 On 09/03/2026 Spot Bond			10.79500	107.60059	10.79500	107.50687				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	8.15081	100.00000	8.09040				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	7.85912	100.00000	7.80088				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	8.09632	100.00000	8.03632				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	8.46404	100.00000	8.40132				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	9.02403	100.00000	8.95715				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	9.08822	100.00000	9.02088				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	9.16133	100.00000	9.09343				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	0.10220	100.00000	0.10140				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	7.97454	100.00000	7.91544				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	7.77277	100.00000	7.71517				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	7.89591	100.00000	7.83740				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	8.24657	100.00000	8.18546				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	8.79596	100.00000	8.73077				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	8.92786	100.00000	8.86170				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	8.98597	100.00000	8.91939				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	0.10220	100.00000	0.10140				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	103.51644				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				101.50900	0.00000	102.93102				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	42.35708	100.00000	42.04320				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	99.88555				0.00	0	1,000,000,000
Total VKE03 SPOT										0.00	0	1,000,000,000
Total For VKE03										0.00	0	1,000,000,000
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	100.90951				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	99.88726				0.00	0	0
Total VKE06 SPOT										0.00	0	0
Total For VKE06										0.00	0	0
VKE07 On 08/06/2020 Spot Bond				100.00000	0.00000	101.41931				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE08 On 29/03/2019 Spot Bond				100.00000	0.00000	100.91418				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VKE08 SPOT										0.00	0	0
Total For VKE08										0.00	0	0
VPA01L On 20/01/2023 Spot Bond			100.00000	7.68420	100.00000	7.62726				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	7.53804	100.00000	7.48217				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	9.17702	100.00000	9.10901				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	4.84508	100.00000	4.80918				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	8.84281	100.00000	8.77729				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	8.92922	100.00000	8.86304				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	8.87831	100.00000	8.81252				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	0.10220	100.00000	0.10140				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	7.50794	100.00000	7.45230				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	7.45169	100.00000	7.39647				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	9.37763	100.00000	9.30813				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	4.62762	100.00000	4.59332				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total VPB04U SPOT									0.00	0	0
Total For VPB04U									0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	8.56267	100.00000	8.49922			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	8.71681	100.00000	8.65221			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	8.66295	100.00000	8.59876			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	0.10220	100.00000	0.10140			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	0.00136	100.00000	0.00135			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	10.62280	100.00000	10.54579			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			2.69500	245.02534	2.69500	244.88623		1,765,494,500,000.00	655,100,000	10,733,503,100	
Total WS05 SPOT								1,765,494,500,000.00	655,100,000	10,733,503,100	
Total For WS05								1,765,494,500,000.00	655,100,000	10,733,503,100	
WSP2 On 28/05/2017 Spot Bond			8.22000	101.95144	8.22000	101.88428		0.00	0	190,446,000	
Total WSP2 SPOT								0.00	0	190,446,000	
Total For WSP2								0.00	0	190,446,000	
WSP2f On 28/05/2017 Spot Bond			100.00000	80.13131	100.00000	79.62943		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			8.40500	102.94285	8.40500	102.87262		0.00	0	0	
Total WSP3 SPOT								0.00	0	0	
Total For WSP3								0.00	0	0	
WSP4 On 28/05/2020 Spot Bond			8.61000	102.81978	8.61000	102.74797		0.00	0	0	
Total WSP4 SPOT								0.00	0	0	
Total For WSP4								0.00	0	0	
WSP5 On 28/05/2021 Spot Bond			8.88500	102.12138	8.88500	102.04783		0.00	0	2,500,000,000	

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 WSP5 SPOT										0.00	0	2,500,000,000
Total For WSP5										0.00	0	2,500,000,000
WSP5/f On 28/05/2021 Spot Bond			100.00000	13.29695	100.00000	13.20788				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			7.79000	81.70700	7.79000	81.65526				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										94,764,253,001,709,100.006	994,448,348,832	354,630,818,191
Total for SPOT :										94,764,253,001,709,100.00	994,448,348,832	354,630,818,191
Total Futures										94 764 255 649 254 500.00	994,448,374,543	354,631,958,571
Total Options										4 776 350.20	5,206	47,128
Grand Total:										94,764,255,654,030,800.00	994,448,379,749	354,632,005,699