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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/02/2017

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 04/05/2017 Bond Future			10.58743	77.33732	10.59555	77.28625			0.00	0	9,466
ES33 On 03/08/2017 Bond Future			10.67037	78.81839	10.67886	78.76574			0.00	0	0
ES33 On 02/11/2017 Bond Future			10.75005	76.59312	10.75879	76.53964			0.00	0	0
Total ES33 Future									0.00	0	9,466
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			350.39000	0.35039	299,320		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			287.14000	0.28714	236,070		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.56	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.56	Put			223.96000	0.22396	172,890		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.55	Put			805.12000	0.80512	752,470		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.53	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.53	Put			931.22000	0.93122	878,570		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			868.13000	0.86813	815,480		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 02/11/2017 Bond Future	10.68	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	02/11/2017	Bond Future	10.68	Put			484.20000	0.48420	430,720		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			607.84000	0.60784	554,360		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			545.98000	0.54598	492,500		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	9,466
ES42	On	04/05/2017	Bond Future			10.73259	81.04561	10.74056	80.98826			0.00	0	8,777
ES42	On	03/08/2017	Bond Future			10.81407	82.59743	10.82238	82.53843			0.00	0	0
ES42	On	02/11/2017	Bond Future			10.89149	79.97858	10.90004	79.91867			0.00	0	0
Total ES42 Future												0.00	0	8,777
Total For ES42												0.00	0	8,777
I2025	On	04/05/2017	Bond Future			129.88456	129.88456	129.89881	129.89881			0.00	0	2,414
I2025	On	03/08/2017	Bond Future			131.05795	131.05795	131.07159	131.07159			0.00	0	0
I2025	On	02/11/2017	Bond Future			133.69141	133.69141	133.70563	133.70563			0.00	0	0
Total I2025 Future												0.00	0	2,414
I2025	On	04/05/2017	Bond Future	132.58	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.58	Put			2,681.19000	2.68119	2,695,440		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			2,661.19000	2.66119	2,675,440		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			2,671.19000	2.67119	2,685,440		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.96	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.96	Put			2,888.41000	2.88841	2,902,050		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.97	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.97	Put			2,898.41000	2.89841	2,912,050		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			2,908.41000	2.90841	2,922,050		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			725.63000	0.72563	711,410		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			745.63000	0.74563	731,410		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			735.63000	0.73563	721,410		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	2,414
I2029	On	04/05/2017	Bond Future			102.28596	102.28596	102.29764	102.29764			0.00	0	2,272
Total I2029 Future												0.00	0	2,272
I2029	On	04/05/2017	Bond Future	100.65	Call			1,647.64000	1.64764	1,635,960		0.00	0	0

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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			1,637.64000	1.63764	1,625,960		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			1,627.64000	1.62764	1,615,960		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												0.00	0	2,272
I2033	On	04/05/2017	Bond Future			108.55068	108.55068	108.56287	108.56287			0.00	0	5,778
I2033	On	03/08/2017	Bond Future			110.65577	110.65577	110.66736	110.66736			0.00	0	0
I2033	On	02/11/2017	Bond Future			111.78874	111.78874	111.80093	111.80093			0.00	0	0
Total I2033 Future												0.00	0	5,778
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			2,277.13000	2.27713	2,289,320		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			2,287.13000	2.28713	2,299,320		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			2,267.13000	2.26713	2,279,320		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			2,452.64000	2.45264	2,464,230		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.13	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.13	Put			2,462.64000	2.46264	2,474,230		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			2,472.64000	2.47264	2,484,230		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			1,720.93000	1.72093	1,708,740		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			1,710.93000	1.71093	1,698,740		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			1,730.93000	1.73093	1,718,740		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	5,778
I2038	On	04/05/2017	Bond Future			135.68537	135.68537	135.58696	135.58696			0.00	0	20,533
I2038	On	03/08/2017	Bond Future			136.80301	136.80301	136.70200	136.70200			0.00	0	0
I2038	On	02/11/2017	Bond Future			139.55200	139.55200	139.44912	139.44912			0.00	0	0
Total I2038 Future												0.00	0	20,533
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			4,183.04000	4.18304	4,084,630		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.78	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.78	Put			4,193.04000	4.19304	4,094,630		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.79	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On	04/05/2017	Bond Future	139.79	Put			4,203.04000	4.20304	4,104,630		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.18	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.18	Put			4,478.00000	4.47800	4,376,990		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			4,458.00000	4.45800	4,356,990		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			4,468.00000	4.46800	4,366,990		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	Call			2,649.12000	2.64912	2,752,000		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			2,639.12000	2.63912	2,742,000		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			2,629.12000	2.62912	2,732,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.82	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	20,533
I2046	On	04/05/2017	Bond Future			133.71585	133.71585	134.58110	134.58110			0.00	0	19,696
I2046	On	03/08/2017	Bond Future			136.30895	136.30895	137.19013	137.19013			0.00	0	0
I2046	On	02/11/2017	Bond Future			137.44351	137.44351	138.34276	138.34276			0.00	0	0
Total I2046 Future												0.00	0	19,696
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			3,738.90000	3.73890	4,604,150		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			3,748.90000	3.74890	4,614,150		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			3,758.90000	3.75890	4,624,150		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			3,979.87000	3.97987	4,861,050		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			3,989.87000	3.98987	4,871,050		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			3,999.87000	3.99987	4,881,050		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.30	Call			2,042.76000	2.04276	1,143,510		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			2,032.76000	2.03276	1,133,510		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.31	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.32	Call			2,022.76000	2.02276	1,123,510		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.32	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	19,696
I2050	On	04/05/2017	Bond Future			144.90131	144.90131	145.08680	145.08680			0.00	0	24,079

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	03/08/2017	Bond Future			146.03251	146.03251	146.22051	146.22051			0.00	0	0
I2050	On	02/11/2017	Bond Future			148.96675	148.96675	149.15895	149.15895			0.00	0	0
Total I2050 Future												0.00	0	24,079
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			2,743.20000	2.74320	2,928,690		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			2,753.20000	2.75320	2,938,690		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			2,763.20000	2.76320	2,948,690		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			2,999.49000	2.99949	3,187,490		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			3,009.49000	3.00949	3,197,490		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			3,019.49000	3.01949	3,207,490		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.65	Call			4,508.95000	4.50895	4,316,750		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			4,498.95000	4.49895	4,306,750		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			4,488.95000	4.48895	4,296,750		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.67	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	24,079
R186	On	04/05/2017	Bond Future			8.89395	114.22722	8.90074	114.18100		8.31	0.00	0	117,657
R186	On	03/08/2017	Bond Future			8.94045	111.11155	8.94764	111.06367		8.63	0.00	0	0
R186	On	02/11/2017	Bond Future			8.97600	113.32225	8.98345	113.27371		8.40	0.00	0	0
Total R186 Future												0.00	0	117,657
R186	On	04/05/2017	Bond Future	8.94	Call			1,979.08000	1.97908	1,980,730	8.29	0.00	0	0
R186	On	04/05/2017	Bond Future	8.94	Put			1,712.38000	1.71238	1,667,810	8.29	0.00	0	500
R186	On	04/05/2017	Bond Future	8.98	Call			2,126.97000	2.12697	2,127,860	8.30	0.00	0	0
R186	On	04/05/2017	Bond Future	9.20	Put			1,027.26000	1.02726	988,610	8.43	0.00	0	5,709
R186	On	04/05/2017	Bond Future	8.90	Call			1,837.03000	1.83703	1,839,750	8.27	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Put			1,842.07000	1.84207	1,798,570	8.27	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Put			1,875.56000	1.87556	1,832,230	8.27	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Call			1,871.99000	1.87199	1,874,540	8.28	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Put			1,809.01000	1.80901	1,765,340	8.28	0.00	0	0
R186	On	04/05/2017	Bond Future	8.44	Put			3,846.55000	3.84655	3,800,370	8.10	0.00	0	0
R186	On	04/05/2017	Bond Future	8.70	Call			1,219.92000	1.21992	1,225,260	8.20	0.00	0	500
R186	On	04/05/2017	Bond Future	8.70	Put			2,597.26000	2.59726	2,556,380	8.20	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Call			1,802.45000	1.80245	1,805,340	8.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/05/2017	Bond Future	8.98	Put			1,589.43000	1.58943	1,544,100	8.30	0.00	0	0
R186	On	04/05/2017	Bond Future	9.20	Call			3,038.53000	3.03853	3,046,100	8.43	0.00	0	0
R186	On	04/05/2017	Bond Future	8.44	Call			650.80000	0.65080	650,840	8.10	0.00	0	500
R186	On	03/08/2017	Bond Future	8.91	Call			2,543.64000	2.54364	2,547,040	8.59	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Put			2,794.58000	2.79458	2,750,100	8.59	0.00	0	0
R186	On	03/08/2017	Bond Future	8.92	Call			2,577.20000	2.57720	2,580,170	8.60	0.00	0	0
R186	On	03/08/2017	Bond Future	8.85	Call			2,347.36000	2.34736	2,353,360	8.57	0.00	0	0
R186	On	03/08/2017	Bond Future	8.85	Put			2,999.89000	2.99989	2,958,010	8.57	0.00	0	750
R186	On	03/08/2017	Bond Future	8.93	Call			2,611.00000	2.61100	2,613,540	8.60	0.00	0	0
R186	On	03/08/2017	Bond Future	8.92	Put			2,761.40000	2.76140	2,716,490	8.60	0.00	0	0
R186	On	03/08/2017	Bond Future	9.35	Call			4,234.51000	4.23451	4,239,490	8.84	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Put			2,728.51000	2.72851	2,683,170	8.60	0.00	0	0
R186	On	03/08/2017	Bond Future	9.35	Put			1,599.37000	1.59937	1,556,470	8.84	0.00	0	750
R186	On	03/08/2017	Bond Future	9.50	Call			4,897.48000	4.89748	4,906,520	8.93	0.00	0	0
R186	On	03/08/2017	Bond Future	9.50	Put			1,301.68000	1.30168	1,262,840	8.93	0.00	0	6,500
R186	On	02/11/2017	Bond Future	8.90	Call			2,994.34000	2.99434	2,996,530	8.36	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Put			3,539.76000	3.53976	3,493,410	8.36	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Call			2,929.85000	2.92985	2,933,300	8.35	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Put			3,606.52000	3.60652	3,561,430	8.35	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Call			2,962.00000	2.96200	2,964,820	8.36	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Put			3,573.02000	3.57302	3,527,300	8.36	0.00	0	0
Total R186 Option												0.00	0	15,209
Total For R186												0.00	0	132,866
R197	On	04/05/2017	Bond Future			301.62533	301.62533	301.65843	301.65843			0.00	0	1,063
R197	On	03/08/2017	Bond Future			300.52104	300.52104	300.55272	300.55272			0.00	0	0
R197	On	02/11/2017	Bond Future			306.55992	306.55992	306.59299	306.59299			0.00	0	0
Total R197 Future												0.00	0	1,063
R197	On	04/05/2017	Bond Future	308.59	Put			6,931.57000	6.93157	6,964,670		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			6,941.57000	6.94157	6,974,670		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			6,921.57000	6.92157	6,954,670		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	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			7,497.28000	7.49728	7,528,960		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			7,507.28000	7.50728	7,538,960		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			7,517.28000	7.51728	7,548,960		0.00	0	0
R197	On	02/11/2017	Bond Future	305.15	Call			1,442.99000	1.44299	1,409,920		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			1,432.99000	1.43299	1,399,920		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			1,422.99000	1.42299	1,389,920		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	Put			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	1,063
R202	On	04/05/2017	Bond Future			250.07090	250.07090	250.09818	250.09818			5,001,418.00	20	33,863
R202	On	03/08/2017	Bond Future			251.22697	251.22697	251.25320	251.25320			0.00	0	0
R202	On	02/11/2017	Bond Future			256.27488	256.27488	256.30241	256.30241			0.00	0	0
Total R202 Future												5,001,418.00	20	33,863
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			6,611.82000	6.61182	6,639,100		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			6,621.82000	6.62182	6,649,100		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			6,631.82000	6.63182	6,659,100		0.00	0	0
R202	On	03/08/2017	Bond Future	258.35	Put			7,096.80000	7.09680	7,123,030		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			7,106.80000	7.10680	7,133,030		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			7,116.80000	7.11680	7,143,030		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	02/11/2017	Bond Future	253.89	Call			2,412.41000	2.41241	2,384,880		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			2,402.41000	2.40241	2,374,880		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			2,392.41000	2.39241	2,364,880		0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Put			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												5,001,418.00	20	33,863
R2023	On	04/05/2017	Bond Future			8.47992	98.16055	8.49198	98.10722		6.00	0.00	0	19,210
R2023	On	03/08/2017	Bond Future			8.51662	100.04048	8.52952	99.98543		5.74	0.00	0	0
R2023	On	02/11/2017	Bond Future			8.54499	98.09823	8.55857	98.04236		5.65	0.00	0	0
Total R2023 Future												0.00	0	19,210
R2023	On	04/05/2017	Bond Future	8.61	Call			1,438.81000	1.43881	1,448,350	6.04	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Put			918.82000	0.91882	875,030	6.04	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Call			1,388.18000	1.38818	1,396,960	6.04	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Put			956.07000	0.95607	911,520	6.04	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.60	Call			1,413.37000	1.41337	1,422,530	6.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	04/05/2017	Bond Future	8.60	Put			937.31000	0.93731	893,140	6.04	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Call			1,732.62000	1.73262	1,734,400	5.77	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Put			1,517.56000	1.51756	1,464,290	5.77	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Call			1,755.36000	1.75536	1,757,400	5.77	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Put			1,497.76000	1.49776	1,444,750	5.77	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Call			1,778.54000	1.77854	1,780,550	5.77	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Put			1,478.43000	1.47843	1,425,390	5.77	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Put			1,870.26000	1.87026	1,846,370	5.67	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Call			1,938.96000	1.93896	1,971,130	5.68	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Put			1,850.89000	1.85089	1,827,190	5.68	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Call			1,896.00000	1.89600	1,927,780	5.67	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Put			1,890.12000	1.89012	1,866,030	5.67	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Call			1,917.24000	1.91724	1,949,220	5.67	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	19,210
R203	On	04/05/2017	Bond Future			7.46644	101.44797	7.50847	101.43329		0.29	0.00	0	31,101
Total R203 Future												0.00	0	31,101
R203	On	04/05/2017	Bond Future	6.91	Call			3.64000	0.00364	3,870	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Put			213.07000	0.21307	198,620	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Call			3.93000	0.00393	4,180	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Put			209.85000	0.20985	195,420	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Call			4.16000	0.00416	4,440	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Put			206.57000	0.20657	192,170	0.27	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												0.00	0	31,101
R2030	On	04/05/2017	Bond Future			9.30398	92.53199	9.31091	92.48436			0.00	0	32,786
R2030	On	03/08/2017	Bond Future			9.35749	90.29738	9.36475	90.24824			0.00	0	0
R2030	On	02/11/2017	Bond Future			9.39762	92.09406	9.40509	92.04418			0.00	0	0
Total R2030 Future												0.00	0	32,786
R2030	On	04/05/2017	Bond Future	9.32	Call			62.43000	0.06243	110,060		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	04/05/2017	Bond Future	9.33	Call			131.03000	0.13103	178,660		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			199.56000	0.19956	247,190		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	03/08/2017	Bond Future	9.35	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.35	Put			99.87000	0.09987	50,730		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.33	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.33	Put			235.53000	0.23553	186,390		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.34	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
R2030	On	03/08/2017	Bond Future	9.34	Put			167.66000	0.16766	118,520		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			368.74000	0.36874	318,860		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			301.66000	0.30166	251,780		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Put			435.90000	0.43590	386,020		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	32,786
R2032	On	04/05/2017	Bond Future			9.43281	91.50150	9.43974	91.45041		11.98	0.00	0	19,129
R2032	On	03/08/2017	Bond Future			9.48333	93.25369	9.49058	93.20092		11.92	0.00	0	0
R2032	On	02/11/2017	Bond Future			9.52731	90.94970	9.53475	90.89621		12.22	0.00	0	0
Total R2032 Future												0.00	0	19,129
R2032	On	04/05/2017	Bond Future	9.44	Call			2,139.91000	2.13991	2,130,630	11.95	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.44	Put			2,137.99000	2.13799	2,077,620	11.95	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Call			2,177.50000	2.17750	2,167,980	11.95	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Put			2,101.93000	2.10193	2,041,320	11.95	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Call			2,215.63000	2.21563	2,205,710	11.96	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Put			2,066.49000	2.06649	2,005,480	11.96	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Call			2,898.42000	2.89842	2,885,280	11.89	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Put			3,340.73000	3.34073	3,274,820	11.89	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Call			2,934.37000	2.93437	2,920,650	11.89	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Put			3,303.45000	3.30345	3,236,960	11.89	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Call			2,970.56000	2.97056	2,956,260	11.90	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Put			3,266.50000	3.26650	3,199,430	11.90	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Call			3,641.80000	3.64180	3,626,330	12.21	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Put			4,036.50000	4.03650	3,967,540	12.21	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Call			3,677.82000	3.67782	3,661,590	12.22	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Put			4,000.25000	4.00025	3,930,530	12.22	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Call			3,714.03000	3.71403	3,697,030	12.22	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Put			3,964.26000	3.96426	3,893,770	12.22	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	19,129
R2035	On	04/05/2017	Bond Future			9.57733	95.71633	9.58437	95.65944			0.00	0	7,829
R2035	On	03/08/2017	Bond Future			9.62809	97.54947	9.63544	97.49077			0.00	0	0
R2035	On	02/11/2017	Bond Future			9.67473	94.98687	9.68227	94.92731			0.00	0	0
Total R2035 Future												0.00	0	7,829
R2035	On	04/05/2017	Bond Future	9.54	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.54	Put			359.45000	0.35945	302,560		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.55	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	04/05/2017	Bond Future	9.55	Put			278.26000	0.27826	221,370		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			440.75000	0.44075	383,860		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.50	Put			1,090.75000	1.09075	1,032,050		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Put			1,009.56000	1.00956	950,860		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			928.48000	0.92848	869,780		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	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			732.83000	0.73283	673,270		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			652.99000	0.65299	593,430		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			573.25000	0.57325	513,690		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	7,829
R2037	On	04/05/2017	Bond Future			9.65562	92.17019	9.66257	92.11426		13.45	0.00	0	46,662
R2037	On	03/08/2017	Bond Future			9.71081	89.67835	9.71807	89.62060		14.04	0.00	0	160
R2037	On	02/11/2017	Bond Future			9.75423	91.46271	9.76167	91.40409		13.78	0.00	0	0
Total R2037 Future												0.00	0	46,822
R2037	On	04/05/2017	Bond Future	9.58	Call			2,091.71000	2.09171	2,083,700	13.36	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Put			2,759.74000	2.75974	2,695,800	13.36	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Call			2,129.56000	2.12956	2,121,100	13.36	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Put			2,716.27000	2.71627	2,651,880	13.36	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Call			2,167.79000	2.16779	2,159,070	13.37	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Put			2,673.30000	2.67330	2,608,650	13.37	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Put			4,100.16000	4.10016	4,033,700	13.95	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Call			2,918.37000	2.91837	2,910,540	13.93	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Put			4,188.93000	4.18893	4,123,350	13.93	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Call			2,955.14000	2.95514	2,946,740	13.94	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Put			4,144.49000	4.14449	4,078,340	13.94	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Call			2,991.91000	2.99191	2,983,200	13.95	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Call			3,917.89000	3.91789	3,898,720	13.72	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Put			4,804.08000	4.80408	4,726,290	13.72	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Call			3,956.31000	3.95631	3,936,370	13.73	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Put			4,762.58000	4.76258	4,684,020	13.73	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Call			3,994.90000	3.99490	3,973,880	13.74	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Put			4,721.37000	4.72137	4,641,730	13.74	0.00	0	0
Total R2037 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 R2037									0.00	0	46,822
R204 On 04/05/2017 Bond Future			7.77800	103.37266	7.81922	103.31092		1.28	10,337,266.00	100	29,025
R204 On 03/08/2017 Bond Future			7.78244	101.31186	7.83224	101.24817		1.31	0.00	0	0
R204 On 02/11/2017 Bond Future			7.71242	103.32746	7.77358	103.26278		1.10	0.00	0	0
Total R204 Future									10,337,266.00	100	29,025
R204 On 04/05/2017 Bond Future	7.90	Call			326.37000	0.32637	354,630	1.27	0.00	0	0
R204 On 04/05/2017 Bond Future	7.90	Put			205.53000	0.20553	172,050	1.27	0.00	0	0
R204 On 04/05/2017 Bond Future	7.91	Call			335.19000	0.33519	364,030	1.27	0.00	0	0
R204 On 04/05/2017 Bond Future	7.91	Put			199.40000	0.19940	166,500	1.27	0.00	0	0
R204 On 04/05/2017 Bond Future	7.92	Call			344.12000	0.34412	373,570	1.27	0.00	0	0
R204 On 04/05/2017 Bond Future	7.92	Put			193.39000	0.19339	161,100	1.27	0.00	0	0
R204 On 03/08/2017 Bond Future	7.75	Call			318.45000	0.31845	341,750	1.29	0.00	0	0
R204 On 03/08/2017 Bond Future	7.75	Put			423.65000	0.42365	383,260	1.29	0.00	0	0
R204 On 03/08/2017 Bond Future	7.76	Call			324.56000	0.32456	348,210	1.29	0.00	0	0
R204 On 03/08/2017 Bond Future	7.76	Put			416.96000	0.41696	376,920	1.29	0.00	0	0
R204 On 03/08/2017 Bond Future	7.77	Call			330.74000	0.33074	354,740	1.29	0.00	0	0
R204 On 03/08/2017 Bond Future	7.77	Put			410.35000	0.41035	370,660	1.29	0.00	0	0
R204 On 02/11/2017 Bond Future	7.74	Call			370.52000	0.37052	395,120	1.08	0.00	0	0
R204 On 02/11/2017 Bond Future	7.74	Put			406.03000	0.40603	365,950	1.08	0.00	0	0
R204 On 02/11/2017 Bond Future	7.75	Call			376.01000	0.37601	400,900	1.08	0.00	0	0
R204 On 02/11/2017 Bond Future	7.75	Put			400.94000	0.40094	361,150	1.08	0.00	0	0
R204 On 02/11/2017 Bond Future	7.76	Call			381.54000	0.38154	406,710	1.08	0.00	0	0
R204 On 02/11/2017 Bond Future	7.76	Put			395.90000	0.39590	356,390	1.08	0.00	0	0
Total R204 Option									0.00	0	0
Total For R204									10,337,266.00	100	29,025
R2040 On 04/05/2017 Bond Future			9.66428	96.34104	9.67119	96.28106		14.06	0.00	0	9,025
R2040 On 03/08/2017 Bond Future			9.71797	93.67851	9.72517	93.61670		14.69	0.00	0	0
R2040 On 02/11/2017 Bond Future			9.76014	95.54257	9.76752	95.47978		14.43	0.00	0	0
Total R2040 Future									0.00	0	9,025
R2040 On 04/05/2017 Bond Future	9.62	Call			2,424.99000	2.42499	2,410,550	13.99	0.00	0	0
R2040 On 04/05/2017 Bond Future	9.62	Put			2,870.85000	2.87085	2,796,430	13.99	0.00	0	0
R2040 On 04/05/2017 Bond Future	9.63	Call			2,467.23000	2.46723	2,452,350	13.99	0.00	0	0
R2040 On 04/05/2017 Bond Future	9.63	Put			2,825.72000	2.82572	2,750,860	13.99	0.00	0	0
R2040 On 04/05/2017 Bond Future	9.64	Call			2,509.68000	2.50968	2,494,360	14.00	0.00	0	0
R2040 On 04/05/2017 Bond Future	9.64	Put			2,780.93000	2.78093	2,705,630	14.00	0.00	0	0
R2040 On 03/08/2017 Bond Future	9.62	Put			4,326.17000	4.32617	4,247,640	14.62	0.00	0	0
R2040 On 03/08/2017 Bond Future	9.63	Call			3,457.95000	3.45795	3,440,410	14.62	0.00	0	0
R2040 On 03/08/2017 Bond Future	9.63	Put			4,280.33000	4.28033	4,200,980	14.62	0.00	0	0
R2040 On 03/08/2017 Bond Future	9.61	Call			3,375.94000	3.37594	3,359,800	14.61	0.00	0	0
R2040 On 03/08/2017 Bond Future	9.61	Put			4,372.64000	4.37264	4,294,690	14.61	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040 On 03/08/2017 Bond Future	9.62	Call			3,416.69000	3.41669	3,399,970	14.62	0.00	0	0
R2040 On 02/11/2017 Bond Future	9.65	Call			4,273.40000	4.27340	4,248,510	14.37	0.00	0	0
R2040 On 02/11/2017 Bond Future	9.65	Put			5,281.55000	5.28155	5,193,870	14.37	0.00	0	0
R2040 On 02/11/2017 Bond Future	9.66	Call			4,314.65000	4.31465	4,288,960	14.38	0.00	0	0
R2040 On 02/11/2017 Bond Future	9.66	Put			5,236.33000	5.23633	5,147,850	14.38	0.00	0	0
R2040 On 02/11/2017 Bond Future	9.67	Call			4,356.10000	4.35610	4,329,280	14.39	0.00	0	0
R2040 On 02/11/2017 Bond Future	9.67	Put			5,191.44000	5.19144	5,101,830	14.39	0.00	0	0
Total R2040 Option									0.00	0	0
Total For R2040									0.00	0	9,025
R2044 On 04/05/2017 Bond Future			9.69815	93.34419	9.71015	93.23912		14.72	0.00	0	19,116
R2044 On 03/08/2017 Bond Future			9.75053	90.74958	9.76298	90.64172		15.38	0.00	0	0
R2044 On 02/11/2017 Bond Future			9.79179	92.55525	9.80455	92.44561		15.12	0.00	0	0
Total R2044 Future									0.00	0	19,116
R2044 On 04/05/2017 Bond Future	9.67	Put			2,869.74000	2.86974	2,765,060	14.67	0.00	0	0
R2044 On 04/05/2017 Bond Future	9.68	Call			2,560.32000	2.56032	2,560,530	14.68	0.00	0	0
R2044 On 04/05/2017 Bond Future	9.68	Put			2,824.69000	2.82469	2,719,830	14.68	0.00	0	0
R2044 On 04/05/2017 Bond Future	9.66	Call			2,475.04000	2.47504	2,475,430	14.67	0.00	0	0
R2044 On 04/05/2017 Bond Future	9.66	Put			2,915.50000	2.91550	2,810,820	14.67	0.00	0	0
R2044 On 04/05/2017 Bond Future	9.67	Call			2,517.39000	2.51739	2,517,780	14.67	0.00	0	0
R2044 On 03/08/2017 Bond Future	9.63	Call			3,368.08000	3.36808	3,364,020	15.31	0.00	0	0
R2044 On 03/08/2017 Bond Future	9.63	Put			4,531.58000	4.53158	4,419,660	15.31	0.00	0	0
R2044 On 03/08/2017 Bond Future	9.64	Call			3,408.64000	3.40864	3,404,190	15.31	0.00	0	0
R2044 On 03/08/2017 Bond Future	9.64	Put			4,483.76000	4.48376	4,371,450	15.31	0.00	0	0
R2044 On 03/08/2017 Bond Future	9.62	Call			3,327.51000	3.32751	3,324,100	15.30	0.00	0	0
R2044 On 03/08/2017 Bond Future	9.62	Put			4,579.53000	4.57953	4,468,260	15.30	0.00	0	0
R2044 On 02/11/2017 Bond Future	9.68	Call			4,327.22000	4.32722	4,313,780	15.08	0.00	0	0
R2044 On 02/11/2017 Bond Future	9.68	Put			5,407.26000	5.40726	5,284,180	15.08	0.00	0	0
R2044 On 02/11/2017 Bond Future	9.66	Call			4,244.73000	4.24473	4,232,900	15.07	0.00	0	0
R2044 On 02/11/2017 Bond Future	9.66	Put			5,500.25000	5.50025	5,378,780	15.07	0.00	0	0
R2044 On 02/11/2017 Bond Future	9.67	Call			4,285.72000	4.28572	4,273,240	15.07	0.00	0	0
R2044 On 02/11/2017 Bond Future	9.67	Put			5,453.43000	5.45343	5,331,310	15.07	0.00	0	0
Total R2044 Option									0.00	0	0
Total For R2044									0.00	0	19,116
R2048 On 04/05/2017 Bond Future			9.68882	92.47552	9.70084	92.36779		15.28	0.00	0	63,465
R2048 On 03/08/2017 Bond Future			9.73566	94.24658	9.74811	94.13603		15.23	0.00	0	200
R2048 On 02/11/2017 Bond Future			9.77871	91.68166	9.79148	91.56922		15.68	0.00	0	0
Total R2048 Future									0.00	0	63,665
R2048 On 04/05/2017 Bond Future	9.65	Call			2,544.23000	2.54423	2,542,990	15.22	0.00	0	0
R2048 On 04/05/2017 Bond Future	9.65	Put			3,001.47000	3.00147	2,892,500	15.22	0.00	0	0
R2048 On 04/05/2017 Bond Future	9.66	Call			2,587.66000	2.58766	2,586,270	15.23	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	04/05/2017	Bond Future	9.66	Put			2,954.64000	2.95464	2,845,520	15.23	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Call			2,631.31000	2.63131	2,629,940	15.23	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Put			2,908.19000	2.90819	2,799,090	15.23	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Call			3,243.29000	3.24329	3,235,250	15.12	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Put			4,939.45000	4.93945	4,820,860	15.12	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Call			3,283.58000	3.28358	3,275,100	15.12	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Put			4,888.16000	4.88816	4,769,130	15.12	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Call			3,324.38000	3.32438	3,315,200	15.13	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Put			4,837.54000	4.83754	4,717,810	15.13	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Call			4,338.75000	4.33875	4,319,710	15.61	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Put			5,688.70000	5.68870	5,557,220	15.61	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Call			4,380.83000	4.38083	4,360,840	15.62	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Put			5,640.56000	5.64056	5,508,130	15.62	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Call			4,423.09000	4.42309	4,402,160	15.63	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Put			5,592.76000	5.59276	5,459,390	15.63	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	63,665
R207	On	04/05/2017	Bond Future			7.98013	100.53275	7.99778	100.49126		2.26	0.00	0	79,350
R207	On	03/08/2017	Bond Future			8.00935	98.81477	8.02935	98.77176		2.34	0.00	0	0
R207	On	02/11/2017	Bond Future			7.99487	100.78075	8.01719	100.73714		2.14	0.00	0	0
Total R207 Future												0.00	0	79,350
R207	On	04/05/2017	Bond Future	8.20	Call			724.56000	0.72456	748,360	2.30	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Put			250.84000	0.25084	233,150	2.30	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Call			740.45000	0.74045	764,590	2.30	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Put			243.37000	0.24337	226,020	2.30	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Call			756.49000	0.75649	780,970	2.30	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Put			236.07000	0.23607	219,060	2.30	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Call			1,144.63000	1.14463	1,175,330	2.42	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Put			330.49000	0.33049	318,180	2.42	0.00	0	0
R207	On	03/08/2017	Bond Future	8.19	Call			836.01000	0.83601	861,820	2.38	0.00	0	51
R207	On	03/08/2017	Bond Future	8.19	Put			491.37000	0.49137	474,170	2.38	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Call			1,114.65000	1.11465	1,144,990	2.42	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Put			343.07000	0.34307	330,400	2.42	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Call			1,129.59000	1.12959	1,160,120	2.42	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Put			336.73000	0.33673	324,250	2.42	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Call			772.62000	0.77262	782,340	2.12	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Put			708.55000	0.70855	674,660	2.12	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Call			751.49000	0.75149	761,520	2.11	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Put			726.47000	0.72647	692,890	2.11	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Call			762.02000	0.76202	771,890	2.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/11/2017	Bond Future	8.04	Put			717.47000	0.71747	683,730	2.12	0.00	0	0
Total R207 Option												0.00	0	51
Total For R207												0.00	0	79,401
R208	On	04/05/2017	Bond Future			8.16495	96.06867	8.18221	96.01368		3.64	0.00	0	21,493
R208	On	03/08/2017	Bond Future			8.19510	97.90843	8.21395	97.85166		3.70	0.00	0	0
R208	On	02/11/2017	Bond Future			8.20611	96.45317	8.22642	96.39557		3.55	0.00	0	0
Total R208 Future												0.00	0	21,493
R208	On	04/05/2017	Bond Future	8.39	Put			416.07000	0.41607	379,910	3.68	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Call			1,033.86000	1.03386	1,051,710	3.67	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Put			438.14000	0.43814	401,000	3.67	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Call			1,054.23000	1.05423	1,072,570	3.68	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Put			426.91000	0.42691	390,260	3.68	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Call			1,074.97000	1.07497	1,093,800	3.68	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Call			1,190.37000	1.19037	1,205,040	3.72	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Put			871.71000	0.87171	829,610	3.72	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Call			1,156.38000	1.15638	1,170,750	3.71	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Put			897.71000	0.89771	855,310	3.71	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Call			1,173.30000	1.17330	1,187,690	3.71	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Put			884.63000	0.88463	842,250	3.71	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Call			1,114.45000	1.11445	1,126,450	3.53	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Put			1,246.17000	1.24617	1,200,570	3.53	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Call			1,128.69000	1.12869	1,141,240	3.54	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Put			1,232.01000	1.23201	1,186,960	3.54	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Call			1,143.02000	1.14302	1,155,790	3.54	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Put			1,217.96000	1.21796	1,173,130	3.54	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	21,493
R209	On	04/05/2017	Bond Future			9.54387	72.06997	9.55064	72.02428		14.01	39,278,133.65	545	58,705
R209	On	03/08/2017	Bond Future			9.59004	73.45009	9.59708	73.40299		14.05	0.00	0	0
R209	On	02/11/2017	Bond Future			9.63041	71.76040	9.63762	71.71257		14.46	0.00	0	0
Total R209 Future												39,278,133.65	545	58,705
R209	On	04/05/2017	Bond Future	8.93	Call			508.07000	0.50807	503,820	13.66	0.00	0	1,130
R209	On	04/05/2017	Bond Future	8.93	Put			4,887.35000	4.88735	4,837,410	13.66	0.00	0	0
R209	On	04/05/2017	Bond Future	9.33	Call			1,306.32000	1.30632	1,302,770	13.91	0.00	0	0
R209	On	04/05/2017	Bond Future	9.33	Put			2,818.65000	2.81865	2,769,410	13.91	0.00	0	1,130
R209	On	04/05/2017	Bond Future	9.46	Call			1,683.74000	1.68374	1,676,170	13.99	0.00	0	0
R209	On	04/05/2017	Bond Future	9.63	Put			1,728.37000	1.72837	1,676,810	14.13	0.00	0	1,130
R209	On	04/05/2017	Bond Future	9.46	Put			2,299.24000	2.29924	2,245,980	13.99	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Call			1,715.03000	1.71503	1,707,250	13.99	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Put			2,262.23000	2.26223	2,208,760	13.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/05/2017	Bond Future	9.48	Call			1,746.78000	1.74678	1,738,670	14.00	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Put			2,225.78000	2.22578	2,171,980	14.00	0.00	0	0
R209	On	04/05/2017	Bond Future	9.63	Call			2,260.78000	2.26078	2,254,910	14.13	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Call			2,370.70000	2.37070	2,360,930	14.01	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Put			3,501.14000	3.50114	3,444,270	14.01	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Call			2,401.52000	2.40152	2,391,080	14.01	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Put			3,463.54000	3.46354	3,406,000	14.01	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Call			2,432.34000	2.43234	2,421,440	14.02	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Put			3,426.05000	3.42605	3,368,050	14.02	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Call			3,162.46000	3.16246	3,165,620	14.32	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Put			3,948.85000	3.94885	3,904,180	14.32	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Call			3,194.67000	3.19467	3,196,990	14.33	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Put			3,913.70000	3.91370	3,868,190	14.33	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Call			3,226.80000	3.22680	3,228,530	14.33	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Put			3,878.56000	3.87856	3,832,460	14.33	0.00	0	0
Total R209 Option												0.00	0	3,390
Total For R209												39,278,133.65	545	62,095
R210	On	04/05/2017	Bond Future			188.81928	188.81928	188.84092	188.84092			0.00	0	1,698
R210	On	03/08/2017	Bond Future			192.48067	192.48067	192.50158	192.50158			0.00	0	0
R210	On	02/11/2017	Bond Future			193.91628	193.91628	193.93811	193.93811			0.00	0	0
Total R210 Future												0.00	0	1,698
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			3,479.08000	3.47908	3,500,720		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			3,489.08000	3.48908	3,510,720		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			3,469.08000	3.46908	3,490,720		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			3,778.42000	3.77842	3,799,330		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			3,788.42000	3.78842	3,809,330		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			3,798.42000	3.79842	3,819,330		0.00	0	0
R210	On	02/11/2017	Bond Future	192.09	Call			1,848.11000	1.84811	1,826,280		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			1,868.11000	1.86811	1,846,280		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			1,858.11000	1.85811	1,836,280		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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R210									0.00	0	1,698
R212 On 04/05/2017 Bond Future			149.28261	149.28261	149.29900	149.29900			0.00	0	3,258
R212 On 03/08/2017 Bond Future			150.12767	150.12767	150.14334	150.14334			0.00	0	0
R212 On 02/11/2017 Bond Future			153.14435	153.14435	153.16072	153.16072			0.00	0	0
Total R212 Future									0.00	0	3,258
R212 On 04/05/2017 Bond Future	152.24	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 04/05/2017 Bond Future	152.24	Put			2,941.00000	2,941.000	2,957,390		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			2,951.00000	2,951.000	2,967,390		0.00	0	0
R212 On 04/05/2017 Bond Future	152.23	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 04/05/2017 Bond Future	152.23	Put			2,931.00000	2,931.000	2,947,390		0.00	0	0
R212 On 03/08/2017 Bond Future	153.34	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 03/08/2017 Bond Future	153.34	Put			3,196.66000	3,196.666	3,212,330		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			3,206.66000	3,206.666	3,222,330		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			3,216.66000	3,216.666	3,232,330		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			740.72000	0.74072	724,350		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			760.72000	0.76072	744,350		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			750.72000	0.75072	734,350		0.00	0	0
Total R212 Option									0.00	0	0
Total For R212									0.00	0	3,258
R213 On 04/05/2017 Bond Future			9.31769	83.51073	9.32456	83.46468		11.73	0.00	0	44,842
R213 On 03/08/2017 Bond Future			9.36328	85.11006	9.37046	85.06253		11.72	0.00	0	0
R213 On 02/11/2017 Bond Future			9.40447	83.25145	9.41185	83.20317		12.02	0.00	0	0
Total R213 Future									0.00	0	44,842
R213 On 04/05/2017 Bond Future	9.36	Call			2,015.09000	2,015.09	2,041,420	11.82	0.00	0	0
R213 On 04/05/2017 Bond Future	9.36	Put			1,778.11000	1,778.11	1,758,390	11.82	0.00	0	0
R213 On 04/05/2017 Bond Future	9.37	Call			2,050.48000	2,050.48	2,077,060	11.83	0.00	0	0
R213 On 04/05/2017 Bond Future	9.37	Put			1,746.80000	1,746.80	1,727,330	11.83	0.00	0	0
R213 On 04/05/2017 Bond Future	9.35	Call			1,980.03000	1,980.03	2,006,120	11.81	0.00	0	0
R213 On 04/05/2017 Bond Future	9.35	Put			1,809.82000	1,809.82	1,789,860	11.81	0.00	0	0
R213 On 03/08/2017 Bond Future	9.33	Call			2,637.31000	2,637.31	2,637,790	11.64	0.00	0	0
R213 On 03/08/2017 Bond Future	9.33	Put			2,905.65000	2,905.65	2,858,600	11.64	0.00	0	0
R213 On 03/08/2017 Bond Future	9.34	Call			2,670.44000	2,670.44	2,670,400	11.64	0.00	0	0
R213 On 03/08/2017 Bond Future	9.34	Put			2,872.35000	2,872.35	2,824,780	11.64	0.00	0	0
R213 On 03/08/2017 Bond Future	9.35	Call			2,703.80000	2,703.80	2,703,230	11.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/08/2017	Bond Future	9.35	Put			2,839.34000	2.83934	2,791,240	11.65	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Call			3,191.18000	3.19118	3,190,470	11.94	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Put			3,662.87000	3.66287	3,613,880	11.94	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Call			3,223.71000	3.22371	3,222,280	11.94	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Put			3,629.53000	3.62953	3,579,820	11.94	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Call			3,256.40000	3.25640	3,254,270	11.95	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Put			3,596.42000	3.59642	3,546,010	11.95	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	44,842
R214	On	04/05/2017	Bond Future			9.62202	72.23443	9.62883	72.18638		14.71	0.00	0	34,734
R214	On	03/08/2017	Bond Future			9.66684	73.61783	9.67392	73.56829		14.76	0.00	0	0
R214	On	02/11/2017	Bond Future			9.70787	71.78425	9.71511	71.73397		15.23	0.00	0	0
Total R214 Future												0.00	0	34,734
R214	On	04/05/2017	Bond Future	9.56	Call			1,830.69000	1.83069	1,847,240	14.77	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Put			2,318.81000	2.31881	2,287,310	14.77	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Call			1,864.23000	1.86423	1,881,030	14.78	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Put			2,281.09000	2.28109	2,249,840	14.78	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Call			1,898.10000	1.89810	1,915,150	14.79	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Put			2,243.82000	2.24382	2,212,820	14.79	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Call			2,479.33000	2.47933	2,478,670	14.62	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Put			3,640.87000	3.64087	3,590,670	14.62	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Call			2,511.36000	2.51136	2,510,260	14.62	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Put			3,601.15000	3.60115	3,550,510	14.62	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Call			2,543.81000	2.54381	2,542,060	14.63	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Put			3,561.97000	3.56197	3,510,680	14.63	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Call			3,299.26000	3.29926	3,292,540	15.12	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Put			4,247.17000	4.24717	4,190,170	15.12	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Call			3,332.58000	3.33258	3,325,020	15.13	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Put			4,209.63000	4.20963	4,151,790	15.13	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Call			3,366.06000	3.36606	3,357,910	15.13	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Put			4,172.36000	4.17236	4,113,930	15.13	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	34,734
Total for Bond												54,616,817.65	665	786,036
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ES18										0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18A Future										0.00	0	0
Total For ES18A										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 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 I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 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 R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0

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/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R186 Future									0.00	0	0
Total For R209/R186									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R204 Future									0.00	0	0
Total For R209/R204									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future									0.00	0	0
Total For R209/R208									0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future									0.00	0	0
Total For R210									0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future									0.00	0	0
Total For R212									0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future									0.00	0	0
Total For R213									0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 04/05/2017 GOVI			547.69100	547.69100	547.38700	547.38700			0.00	0	394
GOVI On 03/08/2017 GOVI			558.18000	558.18000	557.86800	557.86800			0.00	0	0
GOVI On 02/11/2017 GOVI			569.28300	569.28300	568.96400	568.96400			0.00	0	0
Total GOVI Future									0.00	0	394
GOVI On 04/05/2017 GOVI	262.18	Call			2,852,070.00000	285.20700	2,855,110,000		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			2,851,970.00000	285.19700	2,855,010,000		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			2,851,870.00000	285.18700	2,854,910,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	04/05/2017	GOVI	262.20	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.09	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.09	Put			32,220.00000	3.22200	29,100,000		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			32,320.00000	3.23200	29,200,000		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			32,420.00000	3.24200	29,300,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.45	Put			34,860.00000	3.48600	31,670,000		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			34,960.00000	3.49600	31,770,000		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			34,760.00000	3.47600	31,570,000		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	394
Total for GOVI												0.00	0	394
AL37	On	04/05/2017	Index Future			524.88900	524.88900	524.62800	524.62800			0.00	0	1
AL37	On	03/08/2017	Index Future			534.94200	534.94200	534.67300	534.67300			0.00	0	0
AL37	On	02/11/2017	Index Future			545.58200	545.58200	545.30800	545.30800			0.00	0	0
Total AL37 Future												0.00	0	1
Total For AL37												0.00	0	1
AL7T	On	04/05/2017	Index Future			605.92800	605.92800	605.72000	605.72000			0.00	0	0
AL7T	On	03/08/2017	Index Future			617.53300	617.53300	617.31800	617.31800			0.00	0	0
AL7T	On	02/11/2017	Index Future			629.81500	629.81500	629.59700	629.59700			0.00	0	0
Total AL7T Future												0.00	0	0
Total For AL7T												0.00	0	0
ALBI	On	04/05/2017	Index Future			549.88000	549.88000	549.58500	549.58500			0.00	0	598
ALBI	On	03/08/2017	Index Future			560.41100	560.41100	560.10900	560.10900			0.00	0	0
ALBI	On	02/11/2017	Index Future			571.55800	571.55800	571.25000	571.25000			0.00	0	0
Total ALBI Future												0.00	0	598
Total For ALBI												0.00	0	598
IGOV	On	04/05/2017	Index Future			254.19700	254.19700	254.34600	254.34600			0.00	0	922
IGOV	On	03/08/2017	Index Future			259.12600	259.12600	259.27700	259.27700			0.00	0	412
IGOV	On	02/11/2017	Index Future			264.33300	264.33300	264.48700	264.48700			0.00	0	0
Total IGOV Future												0.00	0	1,334
Total For IGOV												0.00	0	1,334
Total for Index												0.00	0	1,933
JIBAR F	On	15/02/2017	Jibar Future			7.36000	92.64000	7.36000	92.64000			0.00	0	0
JIBAR F	On	15/03/2017	Jibar Future			7.38000	92.62000	7.38000	92.62000			0.00	0	1,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR F On 19/04/2017		Jibar Future	7.40000	92.60000	7.40000	92.60000			0.00	0	0
JIBAR F On 17/05/2017		Jibar Future	7.41000	92.59000	7.41000	92.59000			0.00	0	0
JIBAR F On 21/06/2017		Jibar Future	7.43000	92.57000	7.43000	92.57000			0.00	0	0
JIBAR F On 19/07/2017		Jibar Future	7.45000	92.55000	7.45000	92.55000			0.00	0	0
JIBAR F On 20/09/2017		Jibar Future	7.46000	92.54000	7.46000	92.54000			0.00	0	0
JIBAR F On 20/12/2017		Jibar Future	7.45000	92.55000	7.45000	92.55000			0.00	0	0
JIBAR F On 20/03/2018		Jibar Future	7.46000	92.54000	7.46000	92.54000			0.00	0	0
JIBAR F On 20/06/2018		Jibar Future	7.50000	92.50000	7.50000	92.50000			0.00	0	0
JIBAR F On 19/09/2018		Jibar Future	7.53000	92.47000	7.53000	92.47000			0.00	0	0
JIBAR F On 19/12/2018		Jibar Future	7.56000	92.44000	7.56000	92.44000			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	98.07701	98.07701	98.13298	98.13298			0.00	0	0
10Y ST On 16/03/2026		Interest Rate Swap	95.16141	95.16141	95.21988	95.21988			0.00	0	0
10Y ST On 15/06/2026		Interest Rate Swap	93.95722	93.95722	94.02304	94.02304			0.00	0	0
10Y ST On 21/09/2026		Interest Rate Swap	96.10966	96.10966	96.18368	96.18368			0.00	0	0
10Y ST On 21/12/2026		Interest Rate Swap	99.84394	99.84394	99.92362	99.92362			0.00	0	0
10Y ST On 15/03/2027		Interest Rate Swap	98.46142	98.46142	98.54567	98.54567			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	100.00291	100.00291	100.00291	100.00291			0.00	0	0
1Y STN On 15/06/2017		Interest Rate Swap	99.61299	99.61299	99.61319	99.61319			0.00	0	0
1Y STN On 21/09/2017		Interest Rate Swap	99.64868	99.64868	99.64721	99.64721			0.00	0	0
1Y STN On 21/12/2017		Interest Rate Swap	99.91235	99.91235	99.90879	99.90879			0.00	0	0
1Y STN On 15/03/2018		Interest Rate Swap	99.95605	99.95605	99.95061	99.95061			0.00	0	0
Total 1Y STND Future									0.00	0	0
Total For 1Y STND									0.00	0	0
2Y STN On 18/12/2017		Interest Rate Swap	99.93989	99.93989	99.93660	99.93660			0.00	0	0
2Y STN On 16/03/2018		Interest Rate Swap	99.23942	99.23942	99.23399	99.23399			0.00	0	0
2Y STN On 15/06/2018		Interest Rate Swap	98.90631	98.90631	98.89909	98.89909			0.00	0	0
2Y STN On 21/09/2018		Interest Rate Swap	98.97419	98.97419	98.96463	98.96463			0.00	0	0
2Y STN On 21/12/2018		Interest Rate Swap	99.48000	99.48000	99.47000	99.47000			0.00	0	0
2Y STN On 15/03/2019		Interest Rate Swap	99.99580	99.99580	99.98694	99.98694			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	97.83447	97.83447	97.86921	97.86921			0.00	0	0
5Y STN On 16/03/2021		Interest Rate Swap	97.16728	97.16728	97.20195	97.20195			0.00	0	0
5Y STN On 15/06/2021		Interest Rate Swap	96.46899	96.46899	96.49751	96.49751			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
5Y STN On 21/09/2021 Interest Rate Swap			96.75293	96.75293	96.77142	96.77142			0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			99.02480	99.02480	99.03573	99.03573			0.00	0	50
5Y STN On 15/03/2022 Interest Rate Swap			99.23890	99.23890	99.24872	99.24872			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 :									54,616,817.65	665	789,413
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	101.21280			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	92.77196	100.00000	92.08477			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			10.70000	101.03792	10.70000	100.95067			0.00	0	200,000,000
Total AA05 SPOT									0.00	0	200,000,000
Total For AA05									0.00	0	200,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	96.97225			0.00	500,000,000	500,000,000
Total AA06 SPOT									0.00	500,000,000	500,000,000
Total For AA06									0.00	500,000,000	500,000,000
AA06/JI On 15/04/2021 Spot Bond			100.00000	11.68379	100.00000	11.59720			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			10.70000	99.14244	10.70000	99.05731			0.00	0	0
Total AA07 SPOT									0.00	0	0
Total For AA07									0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	104.56600	10.00000	104.48400			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	102.41172			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	101.37369			0.00	100,000,000	100,000,000
Total AB011 SPOT									0.00	100,000,000	100,000,000
Total For AB011									0.00	100,000,000	100,000,000
AB013 On 21/11/2018 Spot Bond			9.82500	99.47121	9.82500	99.39217		42,411,250,327,500.00		4,316,666,700	3,816,666,700
Total AB013 SPOT								12,411,250,327,500.00		4,316,666,700	3,816,666,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AB013										12,411,250,327,500.00	4,316,666,700	3,816,666,700
AB014L On 19/11/2024 Spot Bond			100.00000	9.36686	100.00000	9.29895				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	102.51372	10.84000	102.42408				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	9.88584	100.00000	9.81176				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	105.04423	11.37000	104.94801				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	11.72994	100.00000	11.64301				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	90.53852	11.81000	90.45075				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	11.84220	100.00000	11.75444				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	13.56675	100.00000	13.46509				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	17.01011	100.00000	16.92920				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	11.17703	100.00000	11.09599				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	13.82100	100.00000	13.72994				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	100.23917				0.00	0	0
Total AB08 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AB08										0.00	0	0
AB09 On 03/05/2017 Spot Bond			9.25500	103.07526	9.25500	102.99845				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	105.34800	10.00000	105.26500				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			3.13000	115.46302	3.13000	278.63125				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	101.73721				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	102.54677				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	101.36630				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	99.25906				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	100.73304				0.00	130,000,000	130,000,000
Total ABFN11 SPOT										0.00	130,000,000	130,000,000
Total For ABFN11										0.00	130,000,000	130,000,000
ABFN12 On 09/04/2019 Spot Bond				100.00000	0.00000	100.79051				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN13 On 14/05/2020 Spot Bond				100.00000	0.00000	100.13330				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN14 On 14/05/2022 Spot Bond				100.00000	0.00000	99.82460				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN15 On 11/11/2020 Spot Bond				100.00000	0.00000	99.77467				0.00	0	0
Total ABFN15 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABFN15										0.00	0	0
ABFN1 On 11/11/2022 Spot Bond				100.00000	0.00000	99.27143				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	100.14725				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	101.12306				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			11.80000	99.71326	11.80000	102.51762				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	97.49577				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	98.77997				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	99.70448				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			11.05000	99.71152	11.05000	100.20563				0.00	0	0
Total ABK2 SPOT										0.00	0	0
Total For ABK2										0.00	0	0
ABK3 On 07/11/2018 Spot Bond				100.00000	0.00000	98.70215				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	29.63293	100.00000	29.41087				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	102.04543				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	47.90726	100.00000	47.55994				0.00	0	0
Total ABK4/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 ABK4/JIBAR									0.00	0	0
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	97.80965			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	29.58607	100.00000	29.36436			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	101.82112			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	99.00281			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	96.14565			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	95.04751			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			6.06000	104.54605	6.06000	143.67173		60,600,000,000.00		10,000,000	10,000,000
Total ABKI01 SPOT								60,600,000,000.00		10,000,000	10,000,000
Total For ABKI01								60,600,000,000.00		10,000,000	10,000,000
ABKI02 On 05/06/2020 Spot Bond			6.06000	100.29178	6.06000	126.53146		0.00		0	0
Total ABKI02 SPOT								0.00		0	0
Total For ABKI02								0.00		0	0
ABKI02 On 05/06/2020 Spot Bond			100.00000	11.14312	100.00000	11.08658		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			7.31000	89.37410	7.31000	105.72649		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	5.49412	100.00000	5.46624		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			8.05000	95.65935	8.05000	108.73361		0.00		0	0
Total ABKI04 SPOT								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABKI04										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	8.91296	100.00000	8.85021				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	83.83631				0.00	2,000,000,000	2,000,000,000
Total ABKS1 SPOT										0.00	2,000,000,000	2,000,000,000
Total For ABKS1										0.00	2,000,000,000	2,000,000,000
ABN05 On 18/04/2021 Spot Bond			2.46000	187.96217	2.46000	187.85933				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	191.87110	2.17000	191.77066				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	205.37366	1.82000	205.27200				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			8.65125	92.35197	8.65125	92.28832				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			8.65125	92.35197	8.65125	92.28832				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN47 SPOT										0.00	0	0
Total For ABN47										0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	100.67385				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	101.04802				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	100.63854				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			3.01000	92.96627	3.01000	118.98826				0.00	0	0
Total ABN61 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			2.76000	99.44587	2.76000	174.86660				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			2.67000	111.15223	2.67000	227.13413				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			10.06500	93.25434	10.06500	93.17848				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	116.63000				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	101.72905				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	111.67000				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	127.01000				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	106.98957	9.63000	106.90667				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	115.85000				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			10.26000	102.99663	10.26000	102.91174				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			9.32500	93.85167	9.32500	93.78120				0.00	0	0
Total ABN80 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			10.80500	99.70721	10.80500	99.62077				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	101.52752				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	100.26280				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			8.65500	105.29820	8.65500	105.22429				0.00	0	0
Total ABS10 SPOT										0.00	0	0
Total For ABS10										0.00	0	0
ABS11 On 09/04/2021 Spot Bond			9.45000	103.19973	9.45000	103.12123				0.00	0	620,000,000
Total ABS11 SPOT										0.00	0	620,000,000
Total For ABS11										0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			9.54500	101.52051	9.54500	101.44209				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	102.46701	9.20000	102.39066				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			10.03000	100.98076	10.03000	100.89889				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			9.29000	102.41956	9.29000	102.34251				0.00	0	0
Total ABS14 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABS14										0.00	0	0
ABS15 On 11/11/2022 Spot Bond			9.74500	102.59303	9.74500	102.51217				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			10.31500	103.12021	10.31500	103.03429				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			11.05500	100.12281	11.05500	100.03357				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			10.01500	102.95262	10.01500	102.86927				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			9.28500	98.62283	9.28500	98.54908				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			10.36500	94.39472	10.36500	94.31570				0.00	0	4,105,000,000
Total ABS7 SPOT										0.00	0	4,105,000,000
Total For ABS7										0.00	0	4,105,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	12.49196	100.00000	12.40829				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			3.32000	217.67299	3.32000	275.62150				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS14 On 31/01/2022 Spot Bond			2.56000	140.48219	2.56000	143.22430				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABS14										0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.04308	100.00000	0.04271				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	37.55543	100.00000	37.27712				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	86.18420				0.00	0	0
Total ACL047 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL047										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	100.29582				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	100.29582				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	100.29720				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	100.29720				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	100.29445				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL087 On 25/11/2020 Spot Bond			10.00000	105.34800	10.00000	105.26500				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL089 On 20/12/2018 Spot Bond				100.00000	0.00000	101.39020				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL095 On 20/06/2020 Spot Bond				100.00000	0.00000	101.42514				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL096 On 20/12/2025 Spot Bond				100.00000	0.00000	101.43916				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	101.41100				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL098 On 20/12/2017 Spot Bond				100.00000	0.00000	101.34789				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL100 On 20/12/2019 Spot Bond			9.56500	102.51076	9.56500	102.51307				0.00	0	0
Total ACL104 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL104										0.00	0	0
ACL11€ On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL12€ On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	210.50343				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				100.00000	0.00000	210.59250				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				100.00000	0.00000	101.37595				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL13€ On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL13€ On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL13€ On 30/07/2017 Spot Bond				100.00000	0.00000	100.29269				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	100.40771				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	105.34800	10.00000	105.26500				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL14€ On 20/12/2021 Spot Bond				100.00000	0.00000	101.38021				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	101.41366				0.00	0	0
Total ACL151 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL151										0.00	0	0
ACL15f On 20/03/2017 Spot Bond				100.00000	0.00000	101.35509				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	101.30569				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	104.10591	10.23000	104.01987				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL16f On 20/06/2017 Spot Bond				100.00000	0.00000	106.54610				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			9.93000	101.18928	9.93000	101.10849				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL16f On 20/06/2017 Spot Bond				100.00000	0.00000	101.35077				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL16f On 20/06/2017 Spot Bond			1.75000	130.41550	1.75000	130.35179				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL17c On 20/06/2017 Spot Bond				100.00000	0.00000	101.34090				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL17c On 20/06/2019 Spot Bond				100.00000	0.00000	101.37615				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL17f On 20/06/2019 Spot Bond				100.00000	0.00000	101.30562				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	101.42875				0.00	0	6,000,000
Total ACL181 SPOT										0.00	0	6,000,000
Total For ACL181										0.00	0	6,000,000
ACL18c On 20/06/2017 Spot Bond				100.00000	0.00000	101.59484				0.00	0	0
Total ACL182 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL182										0.00	0	0
ACL182 On 20/06/2019 Spot Bond				100.00000	0.00000	102.72764				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL183 On 20/09/2017 Spot Bond				100.00000	0.00000	101.54498				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL184 On 20/09/2022 Spot Bond				100.00000	0.00000	101.36891				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL185 On 20/09/2020 Spot Bond				100.00000	0.00000	101.38573				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	101.40404				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL188 On 20/09/2022 Spot Bond				100.00000	0.00000	101.40837				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	101.40837				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL194 On 20/06/2017 Spot Bond				100.00000	0.00000	101.48894				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL195 On 20/12/2017 Spot Bond				100.00000	0.00000	101.34789				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL196 On 20/06/2017 Spot Bond				100.00000	0.00000	101.47767				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	101.81168				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	101.48894				0.00	0	0
Total ACL199 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL199										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	101.43234				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	101.43234				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond				100.00000	0.00000	148.64143				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond				100.00000	0.00000	150.78530				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	101.26757				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	99.78448				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	101.29427				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	99.95794				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	93.12816				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	101.27875				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	101.27736				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	101.36329				0.00	0	0
Total ACL217 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL217										0.00	0	0
ACL217 On 11/05/2020 Spot Bond				100.00000	0.00000	99.92689				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL218 On 26/01/2021 Spot Bond				100.00000	0.00000	100.40400				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.00000	0.00000	100.39837				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL220 On 20/09/2021 Spot Bond				100.00000	0.00000	101.35763				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				100.00000	0.00000	101.33649				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	101.69356				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	46.46740	100.00000	46.12305				0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	46.46740	100.00000	46.12305				0.00	0	0
Total ADCB01/JIBAR SPOT										0.00	0	0
Total For ADCB01/JIBAR										0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	102.12058				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	101.82131				0.00	800,000,000	200,000,000
Total ADCB05 SPOT										0.00	800,000,000	200,000,000
Total For ADCB05										0.00	800,000,000	200,000,000
ADCB2 On 31/07/2018 Spot Bond			100.00000	40.04734	100.00000	39.74724				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	89.89628	100.00000	88.63014				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	21.08688	100.00000	20.93062				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AFS1U SPOT									0.00	0	0
Total For AFS1U									0.00	0	0
AFS2U On 02/07/2020 Spot Bond			100.00000	6.10091	100.00000	6.05570			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	100.58214			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	100.60073			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	100.66263			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	100.56357			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	100.56978			0.00	0	0
Total AHF3A4 SPOT									0.00	0	0
Total For AHF3A4									0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total AHF3B1 SPOT									0.00	0	0
Total For AHF3B1									0.00	0	0
AHF3B:On 18/10/2019 Spot Bond				100.00000	0.00000	100.72451			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	100.69362			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	100.94617			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.85398				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	39.33624	100.00000	39.03272				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1AI On 15/04/2020 Spot Bond			100.00000	13.41738	100.00000	13.31385				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	11.37587	100.00000	11.27873				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	9.26627	100.00000	9.18714				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			9.35000	102.13801	9.35000	102.06069				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			10.42500	108.99818	10.42500	108.90692				0.00	0	0
Total AIR02 SPOT										0.00	0	0
Total For AIR02										0.00	0	0
AIR04 On 29/05/2024 Spot Bond			9.80500	99.07168	9.80500	98.99312				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	14.81152	100.00000	14.71286				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			10.68000	97.29814	10.68000	97.21428				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			3.01500	178.09084	3.01500	177.98537				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	101.22804				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.17918				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	100.01448				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	100.48675				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	58.95953	100.00000	58.52262				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	57.14064	100.00000	56.71245				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	16.53483	100.00000	16.41495				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	16.53483	100.00000	16.41495				0.00	0	0
Total AS127U SPOT										0.00	0	0
Total For AS127U										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	4.33823	100.00000	4.31518				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	0.06436	100.00000	0.06415				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	12.00965	100.00000	11.92065				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	21.74284	100.00000	21.58172				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
ASN00f On 28/02/2017 Spot Bond				100.00000	0.00000	103.45834				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN006: 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
ASN008: 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
ASN010: On 20/03/2019 Spot Bond				100.00000	0.00000	101.30568				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN011: On 20/06/2017 Spot Bond				100.00000	0.00000	101.66417				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN012: 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
ASN014: 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
ASN015: On 11/04/2017 Spot Bond				100.00000	0.00000	98.51000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN016: On 09/06/2017 Spot Bond				100.00000	0.00000	115.75687				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN020: On 07/12/2033 Spot Bond			2.92000	246.38565	2.92000	246.24159				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN022: On 20/06/2019 Spot Bond				100.00000	0.00000	100.01561				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN028: On 19/09/2017 Spot Bond				100.00000	0.00000	95.93353				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN032: On 20/06/2019 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 ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN034 On 10/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN036 On 07/12/2033 Spot Bond			2.93500	173.37582	2.93500	219.53849				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN037 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
ASN041 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
ASN048 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
ASN051 On 16/04/2018 Spot Bond				100.00000	0.00000	100.62614				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN057 On 22/04/2020 Spot Bond				100.00000	0.00000	100.47957				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN058 On 28/04/2020 Spot Bond				100.00000	0.00000	100.29632				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN059 On 30/04/2020 Spot Bond				100.00000	0.00000	100.28808				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN061 On 14/05/2018 Spot Bond				100.00000	0.00000	99.32968				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN062 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
ASN064 On 01/06/2018 Spot Bond				100.00000	0.00000	101.74516				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN066 On 15/06/2018 Spot Bond				100.00000	0.00000	101.35452				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN068 On 07/02/2020 Spot Bond				100.00000	0.00000	100.01477				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN069 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
ASN070 On 20/07/2018 Spot Bond				100.00000	0.00000	91.90660				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN073 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
ASN077 On 20/06/2020 Spot Bond				100.00000	0.00000	101.53213				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN078 On 20/09/2020 Spot Bond				100.00000	0.00000	101.31950				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN080 On 10/12/2017 Spot Bond				100.00000	0.00000	101.53521				0.00	0	0
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN081 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
ASN082 On 20/06/2020 Spot Bond				100.00000	0.00000	100.99508				0.00	0	70,400,000
Total ASN083 SPOT										0.00	0	70,400,000
Total For ASN083										0.00	0	70,400,000
ASN083 On 03/09/2020 Spot Bond				100.00000	0.00000	101.91249				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN084 On 25/09/2018 Spot Bond				100.00000	0.00000	101.09224				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN086 On 01/10/2020 Spot Bond				100.00000	0.00000	104.77821				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN087 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
ASN088 On 08/10/2018 Spot Bond				100.00000	0.00000	100.79903				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN090 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
ASN091 On 21/10/2020 Spot Bond				100.00000	0.00000	100.47221				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN092 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
ASN094 On 10/11/2020 Spot Bond				100.00000	0.00000	99.99993				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN096 On 20/12/2020 Spot Bond				100.00000	0.00000	68.49539				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	101.82567				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	101.35494				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	101.67859				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN114 SPOT										0.00	0	0
Total For ASN114										0.00	0	0
ASN114 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
ASN115 On 27/01/2018 Spot Bond				100.00000	0.00000	100.35153				0.00	0	0
Total ASN119 SPOT										0.00	0	0
Total For ASN119										0.00	0	0
ASN119 On 20/12/2020 Spot Bond				100.00000	0.00000	101.71364				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN121 On 20/03/2019 Spot Bond				100.00000	0.00000	101.33037				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN125 On 24/02/2019 Spot Bond				100.00000	0.00000	102.00999				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN128 On 24/02/2019 Spot Bond				100.00000	0.00000	102.00322				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN129 On 24/02/2019 Spot Bond				100.00000	0.00000	101.97806				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN130 On 03/03/2019 Spot Bond				100.00000	0.00000	101.73021				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN131 On 03/03/2019 Spot Bond				100.00000	0.00000	101.71652				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN132 On 20/12/2020 Spot Bond				100.00000	0.00000	101.69958				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN134 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
ASN135 On 31/12/2018 Spot Bond				100.00000	0.00000	81.22000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0
ASN13:On 31/01/2022 Spot Bond			3.29000	138.57086	3.29000	138.48549				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	81.22000				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	101.31973				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	104.00130				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14:On 28/04/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14:On 20/06/2021 Spot Bond				100.00000	0.00000	58.51370				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14:On 04/05/2021 Spot Bond				100.00000	0.00000	100.10244				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	100.10244				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			3.33500	138.28503	3.33500	138.19932				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15:On 31/05/2021 Spot Bond				100.00000	0.00000	101.34544				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	101.86385				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN15: On 31/03/2031 Spot Bond			3.66000	92.55443	3.66000	160.62325				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	100.04888				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	99.75780				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	101.68638				0.00	0	0
Total ASN162 SPOT										0.00	0	0
Total For ASN162										0.00	0	0
ASN16: On 29/08/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16: On 06/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16: On 20/06/2021 Spot Bond				100.00000	0.00000	101.43229				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	101.69205				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN173 SPOT										0.00	0	0
Total For ASN173										0.00	0	0
ASN173 On 02/12/2019 Spot Bond				100.00000	0.00000	101.74947				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN174 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
ASN176 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
ASN381 On 20/12/2017 Spot Bond			100.00000	63.12230	100.00000	62.65452				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN391 On 20/12/2017 Spot Bond			100.00000	63.17823	100.00000	62.71004				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN401 On 20/12/2017 Spot Bond			100.00000	62.92654	100.00000	62.46022				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN431 On 10/03/2017 Spot Bond			100.00000	95.48681	100.00000	94.75790				0.00	0	0
Total ASN43U SPOT										0.00	0	0
Total For ASN43U										0.00	0	0
ASN501 On 16/03/2018 Spot Bond			100.00000	43.77266	100.00000	43.44828				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN751 On 20/09/2020 Spot Bond			100.00000	4.03248	100.00000	4.00260				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN891 On 02/10/2018 Spot Bond			100.00000	30.42783	100.00000	30.20235				0.00	0	0
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAR001 On 12/06/2018 Spot Bond				100.00000	0.00000	101.40999				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			9.22500	104.46506	9.22500	104.38744				0.00	0	1,600,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW11 SPOT										0.00	0	1,600,000,000
Total For BAW11										0.00	0	1,600,000,000
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	100.74169				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	101.35330				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	33.20749	100.00000	32.96141				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	101.35646				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			10.65000	98.46874	10.65000	98.38458				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			10.27000	99.82481	10.27000	99.74199				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.30000	103.60821	9.30000	103.53018				0.00	0	0
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond				100.00000	0.00000	101.67857				0.00	0	0
Total BAW22 SPOT										0.00	0	0
Total For BAW22										0.00	0	0
BAW23 On 15/10/2017 Spot Bond			100.00000	55.01695	100.00000	54.60925				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	101.42235				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	101.72962				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			9.40500	103.95791	9.40500	103.87920				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW8 SPOT										0.00	0	0
Total For BAW8										0.00	0	0
BAYA08 On 31/12/2017 Spot Bond			12.18540	101.18724	12.18540	100.87791				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			12.32603	101.03619	12.32603	68.07283				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			12.18000	101.19753	12.18000	100.84760				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	101.18101				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			12.10500	92.78684	12.10500	100.02049				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	101.22617				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond			11.80000	90.41909	11.80000	99.01114				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	101.19502				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	101.22064				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	100.32798				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	99.09616				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA36 On 30/09/2018 Spot Bond				100.00000	0.00000	99.97886				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	97.38852				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	101.22098				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA42 On 31/03/2017 Spot Bond				100.00000	0.00000	101.18548				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	101.18548				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA44 On 31/03/2019 Spot Bond				100.00000	0.00000	101.22109				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 31/03/2017 Spot Bond				100.00000	0.00000	101.04158				0.00	0	0
Total BAYA50 SPOT										0.00	0	0
Total For BAYA50										0.00	0	0
BAYA50 On 31/03/2019 Spot Bond				100.00000	0.00000	101.27681				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA51 On 31/03/2019 Spot Bond				100.00000	0.00000	101.30823				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA52 On 30/09/2017 Spot Bond				100.00000	0.00000	101.04122				0.00	0	0
Total BAYA53 SPOT										0.00	0	0
Total For BAYA53										0.00	0	0
BAYA53 On 30/09/2019 Spot Bond				100.00000	0.00000	101.30836				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			14.44766	101.70565	14.44766	101.44049				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB04 On 30/06/2019 Spot Bond				100.00000	0.00000	101.55387				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				100.00000	0.00000	101.55368				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB06 On 31/03/2020 Spot Bond				100.00000	0.00000	101.55378				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				100.00000	0.00000	101.60466				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/09/2018 Spot Bond				100.00000	0.00000	101.37465				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYD11 On 30/06/2035 Spot Bond			100.00000	20.84432	100.00000	20.68985				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	18.97067	100.00000	18.83009				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	11.71029	100.00000	11.62351				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD41 On 30/06/2035 Spot Bond			100.00000	11.72465	100.00000	11.63680				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD51 On 30/06/2035 Spot Bond			100.00000	14.15831	100.00000	14.05338				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD61 On 30/06/2035 Spot Bond			100.00000	12.26793	100.00000	12.17702				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	99.72678	100.00000	98.91599				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BC115U SPOT										0.00	0	0
Total For BC115U										0.00	0	0
BC116L On 24/02/2017 Spot Bond			100.00000	97.07447	100.00000	96.30607				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	82.39278	100.00000	81.83857				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	100.42377				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	100.74859				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	100.38408				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	100.71729				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	99.91277				0.00	0	0
Total BCJ11 SPOT										0.00	0	0
Total For BCJ11										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	20.61250	100.00000	20.45976				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	20.61250	100.00000	20.45976				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			2.43000	101.24775	2.43000	196.35267				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			8.87500	94.79149	8.87500	169.71621				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			8.87500	96.17581	8.87500	170.24619				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BD0206 SPOT										0.00	0	0
Total For BD0206										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			9.26000	94.77687	9.26000	94.70619				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			8.45000	101.31603	8.45000	101.24655				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	10.47240	100.00000	10.39647				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	9.06252	100.00000	8.99683				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	9.06252	100.00000	8.99683				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	9.61421	100.00000	9.54451				0.00	0	0
Total BG1C2U SPOT										0.00	0	0
Total For BG1C2U										0.00	0	0
BG1D2U On 21/11/2032 Spot Bond			100.00000	0.00010	100.00000	0.00010				0.00	0	0
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2U On 21/11/2032 Spot Bond			100.00000	12.86306	100.00000	12.76980				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2U On 21/11/2032 Spot Bond			100.00000	17.76698	100.00000	17.63816				0.00	0	0
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										0.00	0	0
BG42A1 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
BG42A2 On 15/03/2017 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 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	103.63509	8.98000	103.55921				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	92.40506	100.00000	91.70854				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42YI On 15/03/2017 Spot Bond			100.00000	92.40506	100.00000	91.70854				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	100.43687				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2019 Spot Bond			11.31500	101.42472	11.31500	101.33225				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	100.75214				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			11.16500	94.42728	11.16500	97.36826				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			11.55000	104.08225	11.55000	104.44678				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	102.14946				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2027 Spot Bond			12.10500	103.57040	12.10500	104.03309				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	102.02163				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			11.55000	103.85085	11.55000	103.75426				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	100.12121				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			11.93000	103.88086	11.93000	104.91044				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	99.70442				0.00	0	90,000,000
Total BGL12 SPOT										0.00	0	90,000,000
Total For BGL12										0.00	0	90,000,000
BGL13 On 20/08/2021 Spot Bond			11.97000	98.99813	11.97000	98.90436				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0
BGL14 On 03/11/2021 Spot Bond				100.00000	0.00000	100.21226				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	108.41397				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	101.95939				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	100.10410				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			9.25000	100.25044	9.25000	100.17575				0.00	0	2,200,000,000

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 BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BLG1A1 On 21/11/2032 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BSR17 On 19/06/2018 Spot Bond				100.00000	0.00000	102.35182				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC149 On 10/02/2017 Spot Bond				100.00000	0.00000	100.00000				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	97.65671				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	97.93241				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	99.78863				0.00	0	0
Total BTC153 SPOT										0.00	0	0
Total For BTC153										0.00	0	0
BTC154 On 28/02/2017 Spot Bond				100.00000	0.00000	99.62025				0.00	0	0
Total BTC154 SPOT										0.00	0	0
Total For BTC154										0.00	0	0
BTC155 On 02/03/2017 Spot Bond				100.00000	0.00000	97.51343				0.00	0	0
Total BTC155 SPOT										0.00	0	0
Total For BTC155										0.00	0	0
BTC156 On 06/03/2017 Spot Bond				100.00000	0.00000	99.49409				0.00	0	0
Total BTC156 SPOT										0.00	0	0
Total For BTC156										0.00	0	0
BTC157 On 07/03/2017 Spot Bond				100.00000	0.00000	99.47261				0.00	0	0
Total BTC157 SPOT										0.00	0	0
Total For BTC157										0.00	0	0
BTC158 On 14/03/2017 Spot Bond				100.00000	0.00000	99.32376				0.00	0	0
Total BTC158 SPOT										0.00	0	0
Total For BTC158										0.00	0	0
BTC159 On 03/04/2017 Spot Bond				100.00000	0.00000	99.14224				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC160 SPOT										0.00	0	0
Total For BTC160										0.00	0	0
BTC160 On 05/04/2017 Spot Bond				100.00000	0.00000	98.85858				0.00	0	0
Total BTC161 SPOT										0.00	0	0
Total For BTC161										0.00	0	0
BTC161 On 10/04/2017 Spot Bond				100.00000	0.00000	98.75368				0.00	0	0
Total BTC162 SPOT										0.00	0	0
Total For BTC162										0.00	0	0
BTC162 On 03/05/2017 Spot Bond				100.00000	0.00000	98.26847				0.00	0	0
Total BTC163 SPOT										0.00	0	0
Total For BTC163										0.00	0	0
BTC163 On 10/05/2017 Spot Bond			100.00000	80.93126	100.00000	80.39648				0.00	0	0
Total BTC164 SPOT										0.00	0	0
Total For BTC164										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	101.12559				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	101.16124				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	101.30896				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	99.76315				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BWZJ19 On 10/11/2019 Spot Bond				100.00000	0.00000	99.99993				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ21 On 10/11/2021 Spot Bond				100.00000	0.00000	99.99993				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BX161U On 01/10/2021 Spot Bond			100.00000	11.67766	100.00000	11.59112				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	11.67766	100.00000	11.59112				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	11.71056	100.00000	11.62377				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	11.71056	100.00000	11.62377				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	44.12415	100.00000	43.79717				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	18.48867	100.00000	18.35166				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			15.50000	99.38503	15.50000	99.26215				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	101.60662				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			13.30000	97.42760	13.30000	97.32368				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			8.76500	102.40835	8.76500	102.33625				0.00	0	0
Total CBL16 SPOT										0.00	0	0
Total For CBL16										0.00	0	0
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	100.42208				0.00	0	0
Total CBL17 SPOT										0.00	0	0
Total For CBL17										0.00	0	0
CBL18 On 23/08/2019 Spot Bond			13.00000	101.15220	13.00000	101.04839				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	100.68451				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			10.25000	97.59151	10.25000	97.51070				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.26793				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	100.22104				0.00	0	0
Total CBL24 SPOT										0.00	0	0
Total For CBL24										0.00	0	0
CBL25 On 06/05/2019 Spot Bond				100.00000	0.00000	100.10356				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			10.55000	104.87371	10.55000	104.78439				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			10.69500	110.25396	10.69500	110.15933				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			10.80500	106.00491	10.80500	105.91302				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			10.82500	106.40945	10.82500	106.31652				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	102.52126				0.00	0	2,715,000,000
Total CGR14 SPOT										0.00	0	2,715,000,000
Total For CGR14										0.00	0	2,715,000,000
CGR14 On 25/11/2020 Spot Bond			10.00000	105.34770	10.00000	105.26520				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	100.65446				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	101.48633				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	100.52216				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR17 SPOT										0.00	0	0
Total For CGR17										0.00	0	0
CGR18 On 04/05/2018 Spot Bond			100.00000	33.51582	100.00000	33.26467				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	46.55773	100.00000	46.21271				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	43.23301	100.00000	42.91263				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	100.95126				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	100.00000				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	100.05863				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	100.06369				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	101.38145				0.00	0	0
Total CGR25 SPOT										0.00	0	0
Total For CGR25										0.00	0	0
CGR26 On 27/06/2017 Spot Bond				100.00000	0.00000	101.10764				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	102.40566				0.00	0	0
Total CGR27 SPOT										0.00	0	0
Total For CGR27										0.00	0	0
CGR28 On 08/02/2018 Spot Bond			100.00000	56.31800	100.00000	55.89599				0.00	0	1,500,000,000
Total CGR28 SPOT										0.00	0	1,500,000,000
Total For CGR28										0.00	0	1,500,000,000
CGR29 On 08/02/2021 Spot Bond			100.00000	14.99356	100.00000	14.88121				0.00	0	5,200,000,000

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 CGR29 SPOT									0.00	0	5,200,000,000
Total For CGR29									0.00	0	5,200,000,000
CGR30 On 08/05/2017 Spot Bond			100.00000	81.29176	100.00000	80.75221			230,000,000,000,000.00	2,300,000,000	1,100,000,000
Total CGR30 SPOT									10,000,000,000,000.00	2,300,000,000	1,100,000,000
Total For CGR30									10,000,000,000,000.00	2,300,000,000	1,100,000,000
CIG03 On 30/06/2017 Spot Bond			100.00000		0.00000	101.06733			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	101.10294			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	101.14417			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	102.11082			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	102.26195			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	26.45000	100.00000	26.25399			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	100.31792			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	100.32575			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	100.33844			0.00	0	0
Total CIG12 SPOT									0.00	0	0
Total For CIG12									0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA1U SPOT									0.00	0	0
Total For CLA1U									0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.17843	10.11000	101.09577				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	134.39860	3.14000	136.63621				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			3.26000	141.76372	3.26000	135.24792				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	105.34800	10.00000	105.26500				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	105.34800	10.00000	105.26500				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	99.90897				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	101.99948				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN24 On 24/02/2019 Spot Bond			13.50000	97.22628	13.50000	97.12278				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	104.38947	9.35000	104.31173				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN243 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
CLN247 On 26/03/2017 Spot Bond				100.00000	0.00000	101.17455				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	101.15136				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	101.18066				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	101.18066				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	101.18066				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	101.15121				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN261 On 26/03/2019 Spot Bond			9.73000	103.56232	9.73000	103.48080				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN262 On 30/04/2017 Spot Bond				100.00000	0.00000	100.35811				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN268 On 20/06/2017 Spot Bond				100.00000	0.00000	102.16388				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	101.38932				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	101.31973				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	101.37889				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN274 On 22/05/2017 Spot Bond				100.00000	0.00000	101.96234				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN275 On 25/05/2017 Spot Bond				100.00000	0.00000	102.19176				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN277 On 20/06/2017 Spot Bond				100.00000	0.00000	101.41432				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN278 On 07/06/2017 Spot Bond				100.00000	0.00000	101.79319				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN280 On 10/08/2017 Spot Bond				100.00000	0.00000	100.07688				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN288 On 30/08/2017 Spot Bond				100.00000	0.00000	101.94444				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN289 On 26/06/2017 Spot Bond				100.00000	0.00000	101.29292				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	101.25673				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	101.91803				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	105.34800	10.00000	105.26500				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN292 On 30/06/2017 Spot Bond				100.00000	0.00000	101.05157				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				100.00000	0.00000	101.24482				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN294 On 30/06/2017 Spot Bond				100.00000	0.00000	101.17347				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN295 On 20/12/2017 Spot Bond				100.00000	0.00000	101.48463				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN296 On 30/06/2017 Spot Bond				100.00000	0.00000	101.16221				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	101.28143				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	101.19395				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN299 On 20/12/2017 Spot Bond				100.00000	0.00000	156.53960				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	101.87472				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	156.70202				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN303 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
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	156.50665				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.89589				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			11.34500	94.89196	11.34500	94.80521				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			11.86500	96.37896	11.86500	96.28693				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	101.14853				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	101.50572				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	99.89803				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	100.44462				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	100.28456				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	106.90988	8.80500	102.45762				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN322 On 24/07/2017 Spot Bond				100.00000	0.00000	100.44828				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				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	101.40013				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	101.42128				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				100.00000	0.00000	101.50282				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				100.00000	0.00000	101.43256				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN328 On 20/06/2018 Spot Bond				100.00000	0.00000	101.54529				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 30/06/2017 Spot Bond				100.00000	0.00000	101.14853				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN335 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
CLN337 On 28/07/2017 Spot Bond				100.00000	0.00000	100.29768				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN339 On 20/12/2018 Spot Bond				100.00000	0.00000	101.70987				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 30/06/2017 Spot Bond				100.00000	0.00000	101.15421				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN341 On 20/12/2023 Spot Bond				100.00000	0.00000	101.60130				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN343 On 20/12/2018 Spot Bond				100.00000	0.00000	101.27736				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond				100.00000	0.00000	101.46334				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.29530				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	101.12581				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	100.27999				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	100.29113				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	100.44233				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	101.24639				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			10.52500	104.35659	10.52500	104.26792				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	101.34146				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	100.11818				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			12.66500	106.65047	12.66500	106.54199				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.00000	0.00000	100.12244				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			12.69500	100.34700	12.69500	100.24469				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 26/07/2022 Spot Bond			10.02000	104.95058	10.02000	104.86558				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				100.00000	0.00000	100.12244				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond				100.00000	0.00000	100.41260				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				100.00000	0.00000	83.39085				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				100.00000	0.00000	101.32380				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	101.34777				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				100.00000	0.00000	101.34794				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				100.00000	0.00000	101.19054				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			9.95000	103.73505	9.95000	103.65160				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 30/06/2017 Spot Bond				100.00000	0.00000	101.00867				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN377 On 20/06/2019 Spot Bond				100.00000	0.00000	101.46779				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	102.15074	10.98000	102.06029				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	104.41337	11.00000	104.32076				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond				100.00000	0.00000	101.48847				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 22/07/2017 Spot Bond				100.00000	0.00000	100.44558				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN383 On 20/09/2024 Spot Bond			12.45500	102.79995	12.45500	102.69707				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				100.00000	0.00000	101.61241				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				100.00000	0.00000	101.34764				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				100.00000	0.00000	100.43454				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				100.00000	0.00000	101.42541				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN389 On 20/03/2017 Spot Bond				100.00000	0.00000	101.29158				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN392 On 20/12/2019 Spot Bond				100.00000	0.00000	86.30848				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				100.00000	0.00000	101.35481				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 02/03/2018 Spot Bond				100.00000	0.00000	101.72097				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN395 On 20/03/2020 Spot Bond				100.00000	0.00000	101.45366				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond				100.00000	0.00000	102.34039				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond				100.00000	0.00000	99.90145				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	99.90199				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN399 On 20/06/2020 Spot Bond				100.00000	0.00000	101.35471				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 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
CLN401 On 30/06/2017 Spot Bond				100.00000	0.00000	101.08036				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0
CLN402 On 30/06/2017 Spot Bond				100.00000	0.00000	101.08036				0.00	0	0
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0
CLN403 On 21/02/2018 Spot Bond				100.00000	0.00000	102.53033				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN404 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
CLN406 On 20/06/2020 Spot Bond				100.00000	0.00000	101.36175				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 18/07/2020 Spot Bond				100.00000	0.00000	100.69315				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN409 On 20/09/2020 Spot Bond				100.00000	0.00000	101.48854				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.00000	0.00000	101.49557				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN411 On 18/07/2020 Spot Bond				100.00000	0.00000	100.69624				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond				100.00000	0.00000	101.47446				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				100.00000	0.00000	101.74169				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				100.00000	0.00000	101.54483				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond				100.00000	0.00000	100.73630				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 20/09/2020 Spot Bond			4.00000	101.61016	4.00000	111.77255				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN417 On 23/09/2020 Spot Bond				100.00000	0.00000	101.45660				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond				100.00000	0.00000	101.61522				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	46.30092	7.01000	46.87387				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	101.62928				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	100.53226				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	102.14163				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	101.98042				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	102.14163				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	104.72892				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	101.93131				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	101.53111				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	99.87230				0.00	0	0
Total CLN428 SPOT										0.00	0	0
Total For CLN428										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	101.91026				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN43(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
CLN43(On 20/12/2020 Spot Bond				100.00000	0.00000	102.15448				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN43(On 20/12/2020 Spot Bond				100.00000	0.00000	102.28867				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN43(On 20/12/2020 Spot Bond				100.00000	0.00000	102.37261				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN43(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
CLN43(On 30/06/2017 Spot Bond				100.00000	0.00000	101.24471				0.00	0	0
Total CLN435 SPOT										0.00	0	0
Total For CLN435										0.00	0	0
CLN43(On 20/12/2020 Spot Bond				100.00000	0.00000	101.48153				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN43(On 20/12/2020 Spot Bond				100.00000	0.00000	101.41816				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN43(On 03/02/2021 Spot Bond				100.00000	0.00000	100.19125				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN44(On 20/03/2021 Spot Bond				100.00000	0.00000	114.61738				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN44(On 20/03/2021 Spot Bond				100.00000	0.00000	102.60982				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN44(On 07/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN442 SPOT										0.00	0	0
Total For CLN442										0.00	0	0
CLN442 On 23/05/2021 Spot Bond				100.00000	0.00000	102.20787				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN444 On 24/05/2021 Spot Bond			10.62000	104.94328	10.62000	104.85333				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN445 On 20/06/2017 Spot Bond				100.00000	0.00000	100.76365				0.00	0	0
Total CLN446 SPOT										0.00	0	0
Total For CLN446										0.00	0	0
CLN446 On 20/06/2017 Spot Bond				100.00000	0.00000	101.02357				0.00	0	0
Total CLN447 SPOT										0.00	0	0
Total For CLN447										0.00	0	0
CLN447 On 20/06/2017 Spot Bond				100.00000	0.00000	100.85583				0.00	0	0
Total CLN448 SPOT										0.00	0	0
Total For CLN448										0.00	0	0
CLN448 On 20/09/2017 Spot Bond				100.00000	0.00000	101.00753				0.00	0	0
Total CLN449 SPOT										0.00	0	0
Total For CLN449										0.00	0	0
CLN449 On 20/06/2017 Spot Bond				100.00000	0.00000	101.04121				0.00	0	0
Total CLN450 SPOT										0.00	0	0
Total For CLN450										0.00	0	0
CLN450 On 20/06/2017 Spot Bond				100.00000	0.00000	100.99349				0.00	0	0
Total CLN451 SPOT										0.00	0	0
Total For CLN451										0.00	0	0
CLN451 On 31/01/2022 Spot Bond			3.96000	134.38396	3.96000	134.29384				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN452 On 31/01/2025 Spot Bond			5.86000	97.05391	5.86000	96.97393				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			5.50000	99.56335	5.50000	99.48419				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN454 On 04/05/2021 Spot Bond				100.00000	0.00000	102.15923				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN455 On 20/12/2021 Spot Bond				100.00000	0.00000	101.66038				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN456 On 17/11/2021 Spot Bond				100.00000	0.00000	99.82609				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN457 On 29/11/2021 Spot Bond				100.00000	0.00000	101.95284				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN458 On 20/06/2017 Spot Bond				100.00000	0.00000	101.12954				0.00	0	0
Total CLN459 SPOT										0.00	0	0
Total For CLN459										0.00	0	0
CLN459 On 29/11/2021 Spot Bond				100.00000	0.00000	100.46549				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN460 On 18/04/2028 Spot Bond				100.00000	0.00000	194.60542				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN55 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
CLN61 On 18/04/2028 Spot Bond			9.26000	94.77687	9.26000	94.70619				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN81 On 28/04/2028 Spot Bond			8.87500	38.57477	8.87500	169.71621				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN88 On 02/03/2028 Spot Bond			8.87500	39.09041	8.87500	170.24619				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLN89 On 20/06/2017 Spot Bond				100.00000	0.00000	101.35500				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF07 On 10/07/2017 Spot Bond				100.00000	0.00000	100.83752				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF08 On 20/06/2017 Spot Bond				100.00000	0.00000	101.36911				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF09 On 24/07/2017 Spot Bond				100.00000	0.00000	100.44462				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF10 On 20/03/2018 Spot Bond				100.00000	0.00000	101.26475				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF11 On 20/06/2019 Spot Bond				100.00000	0.00000	101.31973				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				100.00000	0.00000	99.75434				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF13 On 20/09/2019 Spot Bond				100.00000	0.00000	101.31966				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF14 On 20/06/2020 Spot Bond				100.00000	0.00000	101.36880				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	102.46613				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	100.69197				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			8.90500	101.82249	8.90500	101.74939				0.00	0	980,000,000
Total COJ04 SPOT										0.00	0	980,000,000
Total For COJ04										0.00	0	980,000,000
COJ05 On 05/06/2023 Spot Bond			9.90000	112.93802	9.90000	112.84811				0.00	0	1,000,000,000
Total COJ05 SPOT										0.00	0	1,000,000,000
Total For COJ05										0.00	0	1,000,000,000
COJ07 On 23/03/2021 Spot Bond			10.16000	106.27576	10.16000	106.18851				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total COJ07 SPOT										0.00	0	0
Total For COJ07										0.00	0	0
COJ08 On 22/06/2026 Spot Bond			11.04500	103.99046	11.04500	103.89836				0.00	0	5,000,000,000
Total COJ08 SPOT										0.00	0	5,000,000,000
Total For COJ08										0.00	0	5,000,000,000
COJG0 On 09/06/2024 Spot Bond			10.41500	100.63293	10.41500	100.54876				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			10.59000	96.75061	10.59000	96.66836				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			11.58500	95.15507	11.58500	95.06679				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			11.60500	88.46607	11.60500	88.38385				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
CPL01L On 12/12/2019 Spot Bond			100.00000	18.35937	100.00000	18.22332				0.00	0	0
Total CPL01U SPOT										0.00	0	0
Total For CPL01U										0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL021 SPOT										0.00	0	0
Total For CPL021										0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL022 SPOT										0.00	0	0
Total For CPL022										0.00	0	0
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL02L On 12/03/2020 Spot Bond			100.00000	15.08081	100.00000	14.96905				0.00	0	0
Total CPL02U SPOT										0.00	0	0
Total For CPL02U										0.00	0	0
CPL03L On 12/12/2018 Spot Bond			100.00000	31.75382	100.00000	31.51850				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CPL03U SPOT										0.00	0	0
Total For CPL03U										0.00	0	0
CPL05L On 30/10/2018 Spot Bond			100.00000	28.23083	100.00000	28.02163				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	32.88789	100.00000	32.64418				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			11.92500	95.40029	11.92500	95.30875				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
DEN38I On 10/06/2018 Spot Bond			100.00000	44.75808	100.00000	44.42640				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39I On 10/06/2018 Spot Bond			100.00000	38.49821	100.00000	38.21291				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40I On 10/06/2018 Spot Bond			100.00000	45.31732	100.00000	44.98150				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			8.43000	101.65140	8.43000	101.58187				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	102.58552	6.86000	102.52819				0.00	0	0
Total DENG44/R203 SPOT										0.00	0	0
Total For DENG44/R203										0.00	0	0
DENG6 On 27/02/2017 Spot Bond				100.00000	0.00000	101.66576				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	101.55681				0.00	0	0
Total DENG63 SPOT										0.00	0	0
Total For DENG63										0.00	0	0
DENG6 On 29/08/2017 Spot Bond				100.00000	0.00000	100.32802				0.00	0	0
Total DENG64 SPOT										0.00	0	0
Total For DENG64										0.00	0	0
DENG6 On 22/09/2017 Spot Bond				100.00000	0.00000	100.09283				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DENG65 SPOT									0.00	0	0
Total For DENG65									0.00	0	0
DENG6 On 05/05/2017 Spot Bond				100.00000	0.00000	98.22698			0.00	0	0
Total DENG66 SPOT									0.00	0	0
Total For DENG66									0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	100.83956			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	60.85946	100.00000	60.40846			0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	60.85946	100.00000	60.40846			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	86.10250	100.00000	85.61328			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	101.70699			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	100.66050			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	66.89619			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			9.72000	98.99285	9.72000	98.91545			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			9.36500	100.37006	9.36500	100.29397			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	17.63496	100.00000	17.51684			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			10.01500	104.54416	10.01500	104.46091		40,698,957,000.00	4,063,800	104,031,900	
Total DV23 SPOT								40,698,957,000.00	4,063,800	104,031,900	
Total For DV23								40,698,957,000.00	4,063,800	104,031,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV23/R On 27/02/2023 Spot Bond			100.00000	15.21689	100.00000	15.11663			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	15.21689	100.00000	15.11663			0.00	0	0
Total DV23/R2023 SPOT									0.00	0	0
Total For DV23/R2023									0.00	0	0
DV24 On 18/02/2024 Spot Bond			10.12500	97.72439	10.12500	97.64574			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	99.87151	9.69000	99.79451			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	99.87151	9.69000	99.79451			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			11.08000	93.44302	11.08000	93.36091			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	99.86621	10.10000	99.78603			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	99.86621	10.10000	99.78603			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVC02 On 24/02/2017 Spot Bond				100.00000	0.00000	101.79715			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	108.15987			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	101.20222			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	107.81938			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	101.75388			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	101.68416			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	101.18528			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVF17 SPOT										0.00	0	0
Total For DVF17										0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	100.88142				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	102.08963				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	101.77378				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	101.83741				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			8.70500	114.52737	8.70500	114.44652				0.00	0	5,000,000
Total E170 SPOT										0.00	0	5,000,000
Total For E170										0.00	0	5,000,000
E170/R On 01/08/2020 Spot Bond			100.00000	19.06841	100.00000	18.94069				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			9.56500	104.25892	9.56500	104.17823				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			9.75000	104.07822	9.75000	103.99615				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			10.05500	103.63851	10.05500	103.55429				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			3.17000	106.66485	3.17000	106.60019				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	100.39474				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EFS00B SPOT										0.00	0	0
Total For EFS00B										0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFS0A1 SPOT										0.00	0	0
Total For EFS0A1										0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	100.32119				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	17.17848	100.00000	17.05118				0.00	0	0
Total EFS0CU SPOT										0.00	0	0
Total For EFS0CU										0.00	0	0
EL037 On 31/01/2037 Spot Bond			2.74000	103.40349	2.74000	103.34443				0.00	0	10,000,000,000
Total EL037 SPOT										0.00	0	10,000,000,000
Total For EL037										0.00	0	10,000,000,000
EL037/I On 31/01/2037 Spot Bond			2.25000	111.77576	2.25000	111.71638				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			2.69000	129.40473	2.69000	129.33134				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			2.67000	116.67509	2.67000	116.60912				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			2.67000	115.62318	2.67000	115.55781				0.00	0	3,011,000,000
Total EL30 SPOT										0.00	0	3,011,000,000
Total For EL30										0.00	0	3,011,000,000
EL31 On 02/06/2031 Spot Bond			2.72000	107.53580	2.72000	107.47469				0.00	0	3,367,100,000
Total EL31 SPOT										0.00	0	3,367,100,000
Total For EL31										0.00	0	3,367,100,000
EL36 On 31/01/2036 Spot Bond			2.73000	103.88091	2.73000	103.82166				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	111.77576	2.25000	111.71638				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			9.95000	102.20415	9.95000	102.12194				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			9.83000	107.50255	9.83000	107.41709				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			10.65500	99.77693	10.65500	99.69113				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			10.86500	91.26660	10.86500	95.56001				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			11.13000	100.42822	11.13000	101.45553				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			10.75500	98.69794	10.75500	99.72460				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	101.82828				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	100.09748				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	99.77220				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	101.73985				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	101.51925				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	101.01191				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	100.01466				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF01L On 01/09/2018 Spot Bond			100.00000	25.19483	100.00000	25.00813				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	10.31980	100.00000	10.24333				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPFC2L On 22/02/2017 Spot Bond				100.00000	0.00000	101.89880				0.00	0	0
Total EPFC24 SPOT										0.00	0	0
Total For EPFC24										0.00	0	0
EPFC2L On 06/03/2017 Spot Bond				100.00000	0.00000	103.95035				0.00	0	0
Total EPFC26 SPOT										0.00	0	0
Total For EPFC26										0.00	0	0
EPFC2L On 06/09/2017 Spot Bond				100.00000	0.00000	101.56060				0.00	0	0
Total EPFC27 SPOT										0.00	0	0
Total For EPFC27										0.00	0	0
EPFC2L On 04/05/2017 Spot Bond				100.00000	0.00000	100.08716				0.00	0	0
Total EPFC28 SPOT										0.00	0	0
Total For EPFC28										0.00	0	0
EPFC2L On 06/11/2017 Spot Bond				100.00000	0.00000	100.09209				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	100.43175				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS05L On 25/04/2017 Spot Bond			100.00000	85.80681	100.00000	85.22044				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	96.29960				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			12.80000	98.68156	12.80000	98.58070				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08L On 04/10/2018 Spot Bond				100.00000	0.00000	99.31924				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EQS08A SPOT									0.00	0	0
Total For EQS08A									0.00	0	0
EQS08, On 04/10/2018 Spot Bond			100.00000	31.21545	100.00000	30.98413			0.00	0	0
EQS08, On 04/10/2018 Spot Bond			100.00000	31.32453	100.00000	31.09240			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	99.83357			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	99.81814			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	99.82418			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	99.79903			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	105.34800	10.00000	105.26500			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	99.84033			0.00	0	0
Total ERSA15 SPOT									0.00	0	0
Total For ERSA15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERSA16 SPOT									0.00	0	0
Total For ERSA16									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	99.84236			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	99.84687			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	100.05089			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	99.83384			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	100.13945			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	99.83545			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			8.49000	103.76301	8.49000	103.69193			0.00	0	43,360,000,000
Total ES18 SPOT									0.00	0	43,360,000,000
Total For ES18									0.00	0	43,360,000,000
ES18/R On 20/04/2018 Spot Bond			9.25000	102.92359	9.25000	102.84691			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			9.28500	103.72642	9.28500	103.64843		142,104,139,500.00		15,304,700	2,514,783,100
Total ES23 SPOT								142,104,139,500.00		15,304,700	2,514,783,100
Total For ES23								142,104,139,500.00		15,304,700	2,514,783,100
ES23/R On 25/01/2023 Spot Bond			10.00000	100.51348	10.00000	100.43223			0.00	0	0
Total ES23/R2023 SPOT									0.00	0	0
Total For ES23/R2023									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES26 On 02/04/2026 Spot Bond			9.83500	91.08741	9.83500	91.01536			105,096,810,000.00	10,686,000	12,307,343,000
Total ES26 SPOT									105,096,810,000.00	10,686,000	12,307,343,000
Total For ES26									105,096,810,000.00	10,686,000	12,307,343,000
ES26/R On 02/04/2026 Spot Bond			7.85000	102.87512	7.85000	102.80986			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			10.51000	79.71493	10.51500	79.61543			133,025,070,000.00	12,657,000	56,706,328,500
Total ES33 SPOT									133,025,070,000.00	12,657,000	56,706,328,500
Total For ES33									133,025,070,000.00	12,657,000	56,706,328,500
ES33/R On 15/09/2033 Spot Bond			7.50000	103.11887	7.50000	103.05597			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			10.66000	83.78318	10.66000	83.71150			8,589,955,920,000.00	805,812,000	30,852,906,000
Total ES42 SPOT									8,589,955,920,000.00	805,812,000	30,852,906,000
Total For ES42									8,589,955,920,000.00	805,812,000	30,852,906,000
ES42/R On 25/04/2042 Spot Bond			8.50000	102.57096	8.50000	102.50061			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	99.85773			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	97.85878			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	28.83438	100.00000	28.61831			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	28.92397	100.00000	28.70723			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	29.03798	100.00000	28.82039			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	29.15200	100.00000	28.93355			0.00	0	0
Total FIF04U SPOT									0.00	0	0
Total For FIF04U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	102.02154			0.00	0	0
Total FIFB04 SPOT									0.00	0	0
Total For FIFB04									0.00	0	0
FIFB05 On 28/02/2017 Spot Bond				100.00000	0.00000	101.85838			0.00	0	0
Total FIFB05 SPOT									0.00	0	0
Total For FIFB05									0.00	0	0
FIFB06 On 25/08/2017 Spot Bond				100.00000	0.00000	101.91147			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	101.83810			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	101.82627			0.00	1,600,000,000	400,000,000
Total FIFB08 SPOT									0.00	1,600,000,000	400,000,000
Total For FIFB08									0.00	1,600,000,000	400,000,000
FIFB09 On 27/06/2019 Spot Bond				100.00000	0.00000	101.12432			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	101.64124			0.00	400,000,000	100,000,000
Total FIFB10 SPOT									0.00	400,000,000	100,000,000
Total For FIFB10									0.00	400,000,000	100,000,000
FIFB11 On 07/02/2020 Spot Bond			100.00000	8.67852	100.00000	8.61199		876,500,000,000,000.00	38,765,000,000	28,400,000,000	
Total FIFB11 SPOT								'6,500,000,000,000.00	38,765,000,000	28,400,000,000	
Total For FIFB11								'6,500,000,000,000.00	38,765,000,000	28,400,000,000	
FIFC31 On 09/02/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	20,000,000	10,000,000
Total FIFC31 SPOT									0.00	20,000,000	10,000,000
Total For FIFC31									0.00	20,000,000	10,000,000
FMLA1U On 17/02/2039 Spot Bond			100.00000	5.23900	100.00000	6.06168			0.00	0	985,000,000,000
Total FMLA1U SPOT									0.00	0	985,000,000,000
Total For FMLA1U									0.00	0	985,000,000,000
FPA1U On 20/08/2023 Spot Bond			100.00000	0.29714	100.00000	0.29499			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	0.29714	100.00000	0.29499			0.00	0	0
Total FPB1U SPOT									0.00	0	0
Total For FPB1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR002L On 02/08/2023 Spot Bond			100.00000	10.85957	100.00000	10.77819			0.00	0	0
Total FR002U SPOT									0.00	0	0
Total For FR002U									0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	10.57794	100.00000	10.49868			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			9.75000	99.16801	9.75000	99.09024		1,514,499,675,000.00	155,333,300	515,333,300	
Total FRB05 SPOT								1,514,499,675,000.00	155,333,300	515,333,300	
Total For FRB05								1,514,499,675,000.00	155,333,300	515,333,300	
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	101.33934			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	102.65174			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	101.85432			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	97.78645			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			11.15000	95.41929	11.15000	98.04016			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB15 On 06/03/2025 Spot Bond				100.00000	0.00000	102.74992			0.00	0	0
Total FRB15 SPOT									0.00	0	0
Total For FRB15									0.00	0	0
FRB16 On 08/07/2025 Spot Bond				100.00000	0.00000	100.82269			0.00	0	100,000,000
Total FRB16 SPOT									0.00	0	100,000,000
Total For FRB16									0.00	0	100,000,000
FRB17 On 08/01/2027 Spot Bond				100.00000	0.00000	100.97549			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	11.93383	100.00000	11.84540			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	101.20909			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			11.85000	105.68926	11.85000	105.58904			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	102.44099			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	102.40378			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	101.98366			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			10.60000	104.04709	10.60000	103.95856			0.00	0	0
Total FRBC21 SPOT									0.00	0	0
Total For FRBC21									0.00	0	0
FRBC2:On 21/12/2018 Spot Bond				100.00000	0.00000	101.46048			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			3.04000	137.03742	3.04000	140.08784			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRBI23 On 07/12/2023 Spot Bond			3.32000	114.21757	3.32000	275.62150				0.00	0	0
Total FRBI23 SPOT										0.00	0	0
Total For FRBI23										0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			3.46000	108.41023	3.46000	115.16666				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			3.63000	91.60961	3.63000	161.07586				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			3.86000	95.60397	3.86000	195.34318				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	92.94753	3.89000	92.67958				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			3.89500	95.17058	3.89500	94.85762				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	77.07017	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	50.76798	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	49.34663	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	92.40506	100.00000	91.70854				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	30.38494	100.00000	30.15977				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	62.32638	100.00000	61.86452				0.00	0	0
Total FRC06U SPOT										0.00	0	0
Total For FRC06U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC107 On 03/06/2021 Spot Bond				100.00000	0.00000	102.13868			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC109 On 20/06/2017 Spot Bond				100.00000	0.00000	101.55938			0.00	0	0
Total FRC109 SPOT									0.00	0	0
Total For FRC109									0.00	0	0
FRC112 On 20/06/2017 Spot Bond				100.00000	0.00000	101.37616			0.00	0	0
Total FRC112 SPOT									0.00	0	0
Total For FRC112									0.00	0	0
FRC113 On 20/06/2017 Spot Bond				100.00000	0.00000	101.49176			0.00	0	0
Total FRC113 SPOT									0.00	0	0
Total For FRC113									0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	100.48126	7.47000	98.00000			0.00	0	0
Total FRC115 SPOT									0.00	0	0
Total For FRC115									0.00	0	0
FRC116 On 20/06/2017 Spot Bond			7.47000	100.48126	7.47000	100.00000			0.00	0	0
Total FRC116 SPOT									0.00	0	0
Total For FRC116									0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC118 SPOT									0.00	0	0
Total For FRC118									0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC119 SPOT									0.00	0	0
Total For FRC119									0.00	0	0
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC120 SPOT									0.00	0	0
Total For FRC120									0.00	0	0
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC121 SPOT									0.00	0	0
Total For FRC121									0.00	0	0
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC122 SPOT									0.00	0	0
Total For FRC122									0.00	0	0
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC123 SPOT									0.00	0	0
Total For FRC123									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	101.46780				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC12: On 20/09/2017 Spot Bond			6.00000	100.38688	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	101.86160				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total 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	63.45498	100.09221	62.98436				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	101.35069				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	105.38518				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	101.46345				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	97.06076	5.76400	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.47758			0.00	0	0
Total FRC152 SPOT									0.00	0	0
Total For FRC152									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.36623			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	101.40429			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	101.77736			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	101.38315			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	81.41202	13.22500	81.32379			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	101.31556			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	101.31698			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	101.82696			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	101.31737			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			3.95500	107.47838	3.95500	111.12088			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	101.41846			0.00	0	0
Total FRC170 SPOT									0.00	0	0
Total For FRC170									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	101.41846			0.00	0	0
Total FRC171 SPOT									0.00	0	0
Total For FRC171									0.00	0	0
FRC17: On 21/02/2018 Spot Bond				100.00000	0.00000	102.19851			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	101.14853			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	101.41846			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	101.34787			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	101.32107			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	100.11711			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	101.51247			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	106.78932			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	100.43695			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	101.70705			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	101.70565			0.00	0	0
Total FRC185 SPOT									0.00	0	0
Total For FRC185									0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	101.40444			0.00	0	0
Total FRC188 SPOT									0.00	0	0
Total For FRC188									0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	101.40444			0.00	0	0
Total FRC189 SPOT									0.00	0	0
Total For FRC189									0.00	0	0
FRC19: On 02/04/2017 Spot Bond				100.00000	0.00000	100.93749			0.00	0	0
Total FRC191 SPOT									0.00	0	0
Total For FRC191									0.00	0	0
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	100.98076			0.00	0	0
Total FRC192 SPOT									0.00	0	0
Total For FRC192									0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	105.34800	10.00000	105.26500			0.00	0	0
Total FRC193/JIBAR SPOT									0.00	0	0
Total For FRC193/JIBAR									0.00	0	0
FRC19: On 20/06/2024 Spot Bond				100.00000	0.00000	101.47174			0.00	0	0
Total FRC195 SPOT									0.00	0	0
Total For FRC195									0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	100.62600			0.00	0	0
Total FRC200 SPOT									0.00	0	0
Total For FRC200									0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	100.62600			0.00	0	0
Total FRC202 SPOT									0.00	0	0
Total For FRC202									0.00	0	0
FRC20: On 06/05/2017 Spot Bond				100.00000	0.00000	100.10334			0.00	0	0
Total FRC204 SPOT									0.00	0	0
Total For FRC204									0.00	0	0
FRC20: On 06/05/2017 Spot Bond			8.75000	100.21747	8.75000	100.14684			0.00	0	0
Total FRC205 SPOT									0.00	0	0
Total For FRC205									0.00	0	0
FRC20: On 20/06/2019 Spot Bond				100.00000	0.00000	101.38179			0.00	0	0
Total FRC206 SPOT									0.00	0	0
Total For FRC206									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC207 On 20/09/2021 Spot Bond			100.00000	12.49571	100.00000	12.40311			0.00	0	0
Total FRC207 SPOT									0.00	0	0
Total For FRC207									0.00	0	0
FRC208 On 20/09/2021 Spot Bond			100.00000	11.60333	100.00000	11.51735			0.00	0	0
Total FRC208 SPOT									0.00	0	0
Total For FRC208									0.00	0	0
FRC209 On 07/10/2020 Spot Bond				100.00000	0.00000	97.34835			0.00	0	0
Total FRC209 SPOT									0.00	0	0
Total For FRC209									0.00	0	0
FRC210 On 20/12/2019 Spot Bond			100.00000	19.58809	100.00000	19.44293			0.00	0	0
FRC210 On 20/12/2019 Spot Bond				100.00000	0.00000	101.44658			0.00	0	0
Total FRC210 SPOT									0.00	0	0
Total For FRC210									0.00	0	0
FRC211 On 29/10/2017 Spot Bond			100.00000	84.49411	100.00000	83.91670			0.00	0	0
Total FRC211 SPOT									0.00	0	0
Total For FRC211									0.00	0	0
FRC212 On 07/05/2020 Spot Bond				100.00000	0.00000	100.01610			0.00	0	0
Total FRC212 SPOT									0.00	0	0
Total For FRC212									0.00	0	0
FRC213 On 04/06/2021 Spot Bond			100.00000	13.76802	100.00000	13.66599			0.00	0	0
Total FRC213 SPOT									0.00	0	0
Total For FRC213									0.00	0	0
FRC214 On 07/11/2017 Spot Bond			100.00000	56.37516	100.00000	55.95272			0.00	0	0
Total FRC214 SPOT									0.00	0	0
Total For FRC214									0.00	0	0
FRC215 On 07/11/2019 Spot Bond				100.00000	0.00000	100.01606			0.00	0	0
Total FRC215 SPOT									0.00	0	0
Total For FRC215									0.00	0	0
FRC216 On 07/11/2017 Spot Bond			100.00000	56.36030	100.00000	55.93797			0.00	0	0
Total FRC216 SPOT									0.00	0	0
Total For FRC216									0.00	0	0
FRC217 On 07/11/2017 Spot Bond				100.00000	0.00000	100.01590			0.00	0	0
Total FRC217 SPOT									0.00	0	0
Total For FRC217									0.00	0	0
FRC218 On 07/11/2017 Spot Bond				100.00000	0.00000	100.01253			0.00	0	0
Total FRC218 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC218										0.00	0	0
FRC21: On 04/11/2019 Spot Bond				100.00000	0.00000	100.10570				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22: On 04/11/2017 Spot Bond				100.00000	0.00000	100.10014				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC22: On 31/01/2022 Spot Bond			3.37000	138.06315	3.37000	137.97720				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 20/05/2020 Spot Bond				100.00000	0.00000	102.08745				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC22: On 30/03/2017 Spot Bond				100.00000	0.00000	101.23381				0.00	0	0
Total FRC229 SPOT										0.00	0	0
Total For FRC229										0.00	0	0
FRC23: On 20/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC230 SPOT										0.00	0	0
Total For FRC230										0.00	0	0
FRC23: On 25/06/2018 Spot Bond				100.00000	0.00000	101.09588				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC23: On 31/01/2022 Spot Bond			4.23000	132.73790	4.23000	132.64597				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23: On 20/12/2020 Spot Bond				100.00000	0.00000	102.04633				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC23: On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC235 SPOT										0.00	0	0
Total For FRC235										0.00	0	0
FRC23: On 08/02/2020 Spot Bond				100.00000	0.00000	103.10735				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC23: On 19/10/2020 Spot Bond				100.00000	0.00000	111.81378				0.00	0	0
Total FRC237 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC237										0.00	0	0
FRC237 On 08/02/2020 Spot Bond				100.00000	0.00000	103.75679				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC238 On 19/10/2020 Spot Bond				100.00000	0.00000	112.85240				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC239 On 19/10/2020 Spot Bond				100.00000	0.00000	112.46526				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC240 On 08/02/2020 Spot Bond				100.00000	0.00000	102.69489				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC241 On 08/02/2020 Spot Bond				100.00000	0.00000	102.28764				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC242 On 19/10/2020 Spot Bond				100.00000	0.00000	101.19593				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC243 On 08/02/2020 Spot Bond				100.00000	0.00000	105.40855				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC244 On 19/10/2020 Spot Bond				100.00000	0.00000	101.18432				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC245 On 19/10/2020 Spot Bond				100.00000	0.00000	100.95701				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC246 On 08/02/2020 Spot Bond				100.00000	0.00000	103.43316				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC247 On 08/02/2020 Spot Bond				100.00000	0.00000	90.87006				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC248 On 19/10/2020 Spot Bond				100.00000	0.00000	110.44281				0.00	0	0
Total FRC249 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC249										0.00	0	0
FRC25 On 19/10/2020 Spot Bond				100.00000	0.00000	90.95314				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	99.91627				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	101.60858				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	100.29798				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			3.90000	109.04470	3.90000	134.66322				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.95000	102.61748	3.95000	134.35533				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			3.93000	100.99597	3.93000	134.47838				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	100.32825				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	101.43690				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	101.43549				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	100.33338				0.00	0	0
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD01 On 22/12/2018 Spot Bond			100.00000	30.24798	100.00000	30.02382				0.00	0	0
Total FRD01U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRD01U										0.00	0	0
FRD09I On 26/06/2017 Spot Bond			100.00000	91.38546	100.00000	90.70685				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	18.81538	100.00000	18.67596				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	13.24881	100.00000	13.15063				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			3.77000	84.61847	3.77000	85.32426				0.00	0	0
Total FRI33 SPOT										0.00	0	0
Total For FRI33										0.00	0	0
FRI38 On 31/01/2038 Spot Bond			3.81000	99.48224	3.81000	99.43620				0.00	0	0
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	101.05343				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	102.57157				0.00	0	0
Total FRJ18 SPOT										0.00	0	0
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	101.03342				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	100.31746				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	100.49369				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	102.74135				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRJ27 On 25/01/2027 Spot Bond				100.00000	0.00000	100.19226				0.00	0	0
Total FRJ27 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRJ27										0.00	0	0
FRS011 On 13/05/2021 Spot Bond			100.00000	5.26573	100.00000	5.23540				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	5.26573	100.00000	5.23540				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS101 On 15/01/2024 Spot Bond			2.23300	85.82707	2.23300	115.74662				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS101 On 31/01/2038 Spot Bond			2.64000	110.86070	2.64000	120.10012				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS102 On 23/01/2024 Spot Bond			10.38000	100.59957	10.38000	100.51369				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	100.59957	10.38000	100.51369				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS104 On 31/01/2038 Spot Bond			2.78000	108.17234	2.78000	117.37333				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS105 On 07/12/2033 Spot Bond			2.87000	221.50127	2.87000	221.37266				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			2.75000	118.01891	2.75000	117.95139				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS111 On 07/12/2033 Spot Bond			2.90000	220.65247	2.90000	220.52381				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond				100.00000	0.00000	100.33920				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS113 On 31/01/2025 Spot Bond			3.21000	117.34405	3.21000	117.27252				0.00	0	0
Total FRS114 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS114										0.00	0	0
FRS114 On 31/03/2038 Spot Bond			2.94500	114.32088	2.94500	114.25366				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			2.94500	114.32088	2.94500	114.25366				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS119 On 07/12/2033 Spot Bond			3.02000	120.38960	3.02000	217.16773				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			3.07000	215.91660	3.07000	215.78773				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS121 On 31/01/2025 Spot Bond			2.74000	106.29901	2.74000	106.23830				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS122 On 07/12/2033 Spot Bond			3.10000	169.76617	3.10000	214.96486				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS123 On 31/01/2038 Spot Bond			3.85500	98.79636	3.85500	98.73095				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS124 On 31/03/2028 Spot Bond			3.37000	104.91986	3.37000	165.06103				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS126 On 31/01/2038 Spot Bond			3.67000	88.80812	3.67000	101.66975				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS127 On 31/03/2028 Spot Bond			3.36000	105.04675	3.36000	165.21657				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 11/02/2017 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FRS130 SPOT										0.00	0	0
Total For FRS130										0.00	0	0
FRS130 On 31/03/2028 Spot Bond			3.42000	164.38861	3.42000	164.28586				0.00	0	0
Total FRS131 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS131									0.00	0	0
FRS13: On 07/12/2033 Spot Bond			3.61000	201.67455	3.61000	201.54534			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS13: On 24/03/2020 Spot Bond				100.00000	0.00000	90.30199			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS13: On 31/01/2038 Spot Bond			3.60000	89.49563	3.60000	102.80931			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS13: On 31/01/2038 Spot Bond			3.85500	85.89490	3.85500	98.73095			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS13: On 31/01/2038 Spot Bond			3.38000	106.55903	3.38000	106.49260			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS13: On 31/03/2028 Spot Bond			3.23000	167.35613	3.23000	167.25409			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS13: On 07/12/2033 Spot Bond			3.38000	207.59554	3.38000	207.46641			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS14: On 31/03/2028 Spot Bond			3.36000	165.31910	3.36000	165.21657			0.00	0	0
Total FRS142 SPOT									0.00	0	0
Total For FRS142									0.00	0	0
FRS14: On 31/03/2028 Spot Bond			3.36000	165.31910	3.36000	165.21657			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0
FRS14: On 21/05/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS144 SPOT									0.00	0	0
Total For FRS144									0.00	0	0
FRS14: On 31/03/2028 Spot Bond			3.65000	96.90909	3.65000	160.77396			0.00	0	0
Total FRS145 SPOT									0.00	0	0
Total For FRS145									0.00	0	0
FRS14: On 31/01/2025 Spot Bond			3.51000	114.82339	3.51000	114.75059			0.00	0	0
Total FRS146 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS146										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			3.07000	139.97819	3.07000	139.89445				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS147 On 06/05/2021 Spot Bond				100.00000	0.00000	115.00400				0.00	0	0
Total FRS148 SPOT										0.00	0	0
Total For FRS148										0.00	0	0
FRS148 On 31/03/2028 Spot Bond			3.71000	159.97591	3.71000	159.87217				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS149 On 31/03/2028 Spot Bond			3.75000	159.37811	3.75000	159.27423				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS150 On 31/01/2025 Spot Bond			3.48000	115.07271	3.48000	115.00003				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS151 On 31/03/2028 Spot Bond			3.72000	159.82622	3.72000	159.72244				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			3.76000	159.22906	3.76000	159.12515				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS153 On 08/08/2017 Spot Bond				100.00000	0.00000	100.04153				0.00	0	0
Total FRS154 SPOT										0.00	0	0
Total For FRS154										0.00	0	0
FRS154 On 19/09/2017 Spot Bond				100.00000	0.00000	101.19355				0.00	0	0
Total FRS155 SPOT										0.00	0	0
Total For FRS155										0.00	0	0
FRS155 On 03/10/2017 Spot Bond				100.00000	0.00000	100.86031				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			2.68000	118.47798	2.68000	285.91727				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			2.57000	119.22918	2.57000	287.73268				0.00	0	0
Total FRS37 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			3.29000	114.41315	3.29000	276.09414				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			3.03000	98.81658	3.03000	140.15238				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	100.35616				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			2.56000	143.30406	2.56000	143.22430				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	100.10338				0.00	0	0
Total FRS62 SPOT										0.00	0	0
Total For FRS62										0.00	0	0
FRS64 On 26/01/2042 Spot Bond			2.62000	116.92470	2.62000	116.85908				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	98.18660	104.97509	97.37051				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	96.10809	101.07593	95.36146				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	93.89142	100.44759	93.16991				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	94.34193	100.76967	93.62222				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			2.39000	124.23318	2.39000	124.16593				0.00	0	0
Total FRS81 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS81									0.00	0	0
FRS82 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS82 SPOT									0.00	0	0
Total For FRS82									0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.67000	95.29316	2.67000	121.96984			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	99.52136			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			2.70000	95.08525	2.70000	121.70343			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	102.03006			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			2.77000	117.86755	2.77000	284.44209			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	100.04588			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	101.86845			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			8.07500	103.77123	8.07500	103.70318		1,211,250,000,000.00		150,000,000	550,000,000
Total FRX17 SPOT								1,211,250,000,000.00		150,000,000	550,000,000
Total For FRX17								1,211,250,000,000.00		150,000,000	550,000,000
FRX18 On 14/04/2018 Spot Bond			8.31000	105.88011	8.31000	105.80909		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			8.70500	102.92184	8.70500	102.84919		3,482,000,000,000.00		400,000,000	200,000,000
Total FRX19 SPOT								3,482,000,000,000.00		400,000,000	200,000,000

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 FRX19									3,482,000,000,000.00	400,000,000	200,000,000
FRX20 On 01/10/2020 Spot Bond			8.89000	102.80061	8.89000	102.72694			889,000,000,000.00	100,000,000	100,000,000
Total FRX20 SPOT									889,000,000,000.00	100,000,000	100,000,000
Total For FRX20									889,000,000,000.00	100,000,000	100,000,000
FRX23 On 28/02/2023 Spot Bond			9.71500	94.72337	9.71500	94.64893			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			9.98500	105.97564	9.98500	105.89057			0.00	0	0
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			10.35500	98.36676	10.35500	98.28495			0.00	0	500,000,000
Total FRX26 SPOT									0.00	0	500,000,000
Total For FRX26									0.00	0	500,000,000
FRX30 On 31/01/2030 Spot Bond			10.57000	94.62490	10.57000	94.54416			0.00	0	10,000,000,000
Total FRX30 SPOT									0.00	0	10,000,000,000
Total For FRX30									0.00	0	10,000,000,000
FRX31 On 21/02/2031 Spot Bond			10.75000	95.58866	10.75000	95.50711			0.00	0	0
Total FRX31 SPOT									0.00	0	0
Total For FRX31									0.00	0	0
FRX45 On 14/04/2045 Spot Bond			11.03500	76.48925	11.03500	76.42156			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	101.21387			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	101.24912			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	101.67656			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	101.34787			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	101.53107			0.00	0	0
Total FS1D1 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS1D1										0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FS2A3 SPOT										0.00	0	0
Total For FS2A3										0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	101.79548				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	101.82932				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	101.98772				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	102.04306				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	102.28653				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	6.75626	100.00000	6.70728				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	1.13351	100.00000	1.12529				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS3D1U										0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	37.55543	100.00000	37.27712				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	6.30076	100.00000	6.25406				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	1.05709	100.00000	1.04926				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	14.24468	100.00000	14.13911				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	2.38986	100.00000	2.37215				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	0.40095	100.00000	0.39798				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	3.73416	100.00000	3.70648				0.00	0	0
Total FS5A4U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS5A4U										0.00	0	0
FS5A5L On 20/02/2042 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/02/2021 Spot Bond			100.00000	3.73416	100.00000	3.70648				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	3.73416	100.00000	3.70648				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	3.73416	100.00000	3.70648				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	3.73416	100.00000	3.70648				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	100.66495				0.00	0	0
Total GBL02 SPOT										0.00	0	0
Total For GBL02										0.00	0	0
GFC04 On 11/04/2017 Spot Bond			9.40500	103.22639	9.40500	103.14781				0.00	0	0
Total GFC04 SPOT										0.00	0	0
Total For GFC04										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	102.01526				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	101.86989				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	101.89090				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	102.02749				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	102.19554				0.00	0	0
Total GH31C SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GH31C										0.00	0	0
GH31D On 25/02/2042 Spot Bond				100.00000	0.00000	102.30054				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	101.56160				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	18.27253	100.00000	18.13712				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	64.73527	100.00000	64.25555				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	23.84152	100.00000	23.66485				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	13.90534	100.00000	13.80453				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	24.77094	100.00000	24.58738				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	16.45147	100.00000	16.32956				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	3.20311	100.00000	3.18491				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	68.48030	100.00000	68.09701				0.00	0	0
Total GRB10U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB10U										0.00	0	0
GRB11 On 31/01/2018 Spot Bond			100.00000	51.24973	100.00000	50.95859				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	36.87799	100.00000	36.75530				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	25.62487	100.00000	25.47929				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	16.39022	100.00000	16.33569				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	12.81243	100.00000	12.73965				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	7.28454	100.00000	7.26031				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	6.43059	100.00000	6.39406				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	3.24117	100.00000	3.23039				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	3.20311	100.00000	3.18491				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For GRH1A2									0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.73261			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	100.41633			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	100.43784			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	101.78904			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	102.06567			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	101.07846			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	100.92666			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	99.93157			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	99.89488			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	101.10823			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	100.61636			0.00	0	0
Total GRT13 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond				100.00000	0.00000	101.43348				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	100.75471				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	100.60908				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			9.99500	104.03208	9.99500	103.94848				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	111.61233				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	106.60959				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	102.53874				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	100.87403				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	101.11926				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	101.36544				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	19.02911	100.00000	18.89114				0.00	0	0
Total HIL01U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HIL01U										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	101.44614				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	100.19659				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	99.24770				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	100.75723				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	100.76508				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	100.77406				0.00	0	0
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HM1B8 On 19/07/2048 Spot Bond			100.00000	9.18504	100.00000	9.11698				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	9.18504	100.00000	9.11698				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	9.74361	100.00000	9.67141				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	9.74361	100.00000	9.67141				0.00	0	0
Total HM1C5U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HM1C5U										0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	10.46177	100.00000	10.38425				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	10.46177	100.00000	10.38425				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	11.33953	100.00000	11.25550				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	99.84021				0.00	0	0
Total HPF04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HPF04									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	105.34800	10.00000	105.26500			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			8.00500	99.91235	8.00500	99.84672			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	99.73631			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.00000	0.00000	100.00484			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	100.71891			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	100.64821			0.00	2,800,000,000	700,000,000
Total HPF09 SPOT									0.00	2,800,000,000	700,000,000
Total For HPF09									0.00	2,800,000,000	700,000,000
HWAY2 On 31/07/2020 Spot Bond			8.81500	103.08303	8.81500	103.00936			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	15.47632	100.00000	15.37266			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			2.72000	118.20622	2.72000	285.26051		71,808,000,000,000.00	26,400,000,000	13,500,000,000	
Total HWAY23 SPOT								*1,808,000,000,000.00	26,400,000,000	13,500,000,000	
Total For HWAY23								*1,808,000,000,000.00	26,400,000,000	13,500,000,000	
HWAY2 On 07/12/2024 Spot Bond			2.43000	122.75093	2.43000	296.23501		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			2.67000	102.74537	2.67000	102.68726		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			10.57500	89.86658	10.57500	89.78986		0.00	0	2,970,000,000	
Total HWAY34 SPOT								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
Total For HWAY34									0.00	0	2,970,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.52340	100.00000	9.45961			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			10.57500	89.66371	10.57500	89.58716			0.00	0	0
Total HWAY35 SPOT									0.00	0	0
Total For HWAY35									0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.52336	100.00000	9.45957			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	100.61375			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	101.29141			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	18.69755	100.00000	18.55900			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	105.34800	10.00000	105.26500			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			2.06000	127.59655	2.06000	127.53078		24,141,552,000,000.00	11,719,200,000	100,013,600,000	
Total I2025 SPOT								24,141,552,000,000.00	11,719,200,000	100,013,600,000	
Total For I2025								24,141,552,000,000.00	11,719,200,000	100,013,600,000	
I2029 On 31/03/2029 Spot Bond			2.03000	101.44067	2.03000	101.38873		3,085,600,000,000.00	1,520,000,000	21,885,436,300	
Total I2029 SPOT								3,085,600,000,000.00	1,520,000,000	21,885,436,300	
Total For I2029								3,085,600,000,000.00	1,520,000,000	21,885,436,300	
I2033 On 28/02/2033 Spot Bond			2.04000	107.66064	2.04000	107.60532		877,200,000,000.00	430,000,000	39,311,373,100	
Total I2033 SPOT								877,200,000,000.00	430,000,000	39,311,373,100	
Total For I2033								877,200,000,000.00	430,000,000	39,311,373,100	
I2038 On 31/01/2038 Spot Bond			2.01500	133.29511	2.02000	133.11535		15,147,561,000,000.00	7,517,400,000	173,366,208,700	
Total I2038 SPOT								15,147,561,000,000.00	7,517,400,000	173,366,208,700	
Total For I2038								15,147,561,000,000.00	7,517,400,000	173,366,208,700	
I2046 On 31/03/2046 Spot Bond			2.05000	133.69861	2.05000	133.62993		130,841,250,000,000.00	63,825,000,000	107,030,445,100	
Total I2046 SPOT								130,841,250,000,000.00	63,825,000,000	107,030,445,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2046									10,841,250,000,000.00	63,825,000,000	107,030,445,100
I2050 On 31/12/2050 Spot Bond			2.05000	142.34888	2.04500	142.44199			14,411,500,000,000.00	7,030,000,000	75,766,032,923
Total I2050 SPOT									14,411,500,000,000.00	7,030,000,000	75,766,032,923
Total For I2050									14,411,500,000,000.00	7,030,000,000	75,766,032,923
IBL22 On 15/03/2018 Spot Bond			8.65500	105.50465	8.65500	105.43059			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			2.63000	100.65320	2.63000	142.76193			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	101.02395			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			8.77500	103.19779	8.77500	103.12477			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	101.60070			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	105.34800	10.00000	105.26500			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			9.23000	99.11757	9.23000	99.04389			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			9.59500	94.71849	9.59500	94.64496			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			9.16500	100.75830	9.16500	100.68391			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	102.68204	7.34000	102.62105			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			9.58500	98.86706	9.58500	98.79038			0.00	0	0
Total IBL50 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL50										0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	99.76326				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			9.01000	99.07615	9.01000	99.00381				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	100.26012				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	99.93663				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			8.42500	100.00000	8.42500	99.93080				0.00	0	0
Total IBL58 SPOT										0.00	0	0
Total For IBL58										0.00	0	0
IBL59 On 17/02/2019 Spot Bond			8.97000	100.33491	8.97000	100.26317				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			10.15500	100.38435	10.15500	100.30332				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	101.73284				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	100.43587				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	100.32829				0.00	18,000,000,000	9,000,000,000
Total IBL63 SPOT										0.00	18,000,000,000	9,000,000,000
Total For IBL63										0.00	18,000,000,000	9,000,000,000
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	99.71716				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	100.26896				0.00	0	0
Total IBL65 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL65										0.00	0	0
IBL66 On 12/03/2018 Spot Bond				100.00000	0.00000	101.54825				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			3.36000	138.12651	3.36000	138.04061				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	101.17063				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	40.39160	100.00000	40.09229				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	99.91496				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	99.76713				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				106.77987	0.00000	102.38605				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	101.91190				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			10.20500	101.45827	10.20500	101.37461				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			8.80000	102.57155	8.80000	102.49837				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	28.49003	100.00000	28.27653				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	12.32776	100.00000	12.23538				0.00	0	0
Total IBL81U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL81U										0.00	0	0
IBL82 On 29/01/2019 Spot Bond				100.00000	0.00000	100.30909				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	101.23583				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	21.63377	100.00000	21.47346				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	102.39555				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	102.05421				0.00	0	0
Total IBL86 SPOT										0.00	0	0
Total For IBL86										0.00	0	0
IBL87 On 20/05/2019 Spot Bond			9.10000	103.56638	9.10000	103.49003				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			9.59000	104.90027	9.59000	104.81887				0.00	0	0
Total IBL88 SPOT										0.00	0	0
Total For IBL88										0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	15.30668	100.00000	15.20416				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	101.96984				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	23.77691	100.00000	25.77620				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	101.71312				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	100.72885				0.00	0	0
Total IBL92 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL92										0.00	0	0
IBL93 On 31/08/2018 Spot Bond				100.00000	0.00000	101.81172				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	101.89511				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	101.51092				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	101.25157				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	100.93643				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	100.97847				0.00	0	0
Total IBL98 SPOT										0.00	0	0
Total For IBL98										0.00	0	0
IBL99 On 21/10/2019 Spot Bond			8.97000	102.89058	8.97000	102.81620				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	0.03737	100.00000	0.03712				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	100.19710				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			9.91000	97.83639	9.91000	97.75843				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	101.81283				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	101.79372				0.00	0	0
Total IDCG05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCG05										0.00	0	0
IDCG05 On 24/11/2024 Spot Bond			10.70500	96.11204	10.70500	96.02900				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	99.93139				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			11.53000	101.11537	11.53000	100.99420				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	101.66064				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	101.68419				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			10.80500	102.01358	10.80500	101.92515				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	101.60005	5.00000	101.55870				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	101.67688	4.00000	101.64352				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	101.30321	4.00000	101.27014				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			9.10500	99.41381	9.10500	99.34088				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			8.30000	104.52758	8.30000	104.45755				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	8.48901	100.00000	8.42610				0.00	0	0
Total IKH1D SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IKH1D										0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	83.52668	100.00000	82.94931				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	55.06572	100.00000	54.65309				0.00	0	0
Total IN272U SPOT										0.00	0	0
Total For IN272U										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	5.04774	100.00000	5.01906				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	11.21403	100.00000	11.13093				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	18.49941	100.00000	18.36528				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	21.33003	100.00000	21.17196				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	9.18094	100.00000	9.11978				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	14.80923	100.00000	14.69949				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	32.86912	100.00000	32.62554				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	76.18329	100.00000	75.72619				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	76.67333	100.00000	76.22142				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	97.75055	100.00000	96.98687				0.00	0	0
Total IN324U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN324U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	11.53739	100.00000	11.45374				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	13.75233	100.00000	13.65041				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	87.52197	100.00000	86.91419				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	19.63971	100.00000	19.49417				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	10.24333	100.00000	10.16742				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	99.85055	100.00000	99.06843				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	13.94741	100.00000	13.84405				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	66.55337	100.00000	66.06018				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	46.52166	100.00000	46.17690				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	10.80032	100.00000	10.70485				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	8.23890	100.00000	8.18372				0.00	0	0
Total IN345U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN345U										0.00	0	0
IN346U On 15/04/2018 Spot Bond			100.00000	41.46647	100.00000	41.15918				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	11.87265	100.00000	11.79357				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	86.59912	100.00000	85.79480				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	101.37778				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	101.45626				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	102.35683	6.50000	102.30265				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	105.34800	10.00000	105.26500				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	101.35057				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	103.01833				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	93.85871				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	99.90984				0.00	0	0
Total INLV01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For INLV01										0.00	0	0
INLV02 On 20/10/2025 Spot Bond				100.00000	0.00000	100.64443				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	99.90922				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			12.15000	101.98577	12.15000	101.88667				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	105.34800	10.00000	105.26500				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	100.70409				0.00	0	0
Total IPF03 SPOT										0.00	0	0
Total For IPF03										0.00	0	0
IPF06 On 13/04/2017 Spot Bond			8.90500	102.91855	8.90500	102.84434				0.00	0	0
Total IPF06 SPOT										0.00	0	0
Total For IPF06										0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	101.00362				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	100.94582				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	100.95824				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	30.25248	100.00000	30.02829				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	100.61771				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	101.67526				0.00	0	0
Total IPF13 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IPF13										0.00	0	0
IPF14 On 17/12/2018 Spot Bond				100.00000	0.00000	101.30157				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	101.33755				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	101.35913				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	101.24244				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	101.25599				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	101.26954				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	100.30002				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			9.98000	100.09410	9.98000	100.01335				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	102.02308				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			8.70500	104.34360	8.70500	104.26995				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	67.94609	100.00000	67.49100				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	100.88867				0.00	0	0
Total IPL7 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IPL7										0.00	0	0
IPL7/JIF On 05/04/2018 Spot Bond			100.00000	42.65480	100.00000	42.33871				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	101.01843				0.00	0	0
Total IPL8 SPOT										0.00	0	0
Total For IPL8										0.00	0	0
IPL8/JIF On 10/10/2020 Spot Bond			100.00000	12.64517	100.00000	12.55145				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	99.76763				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	101.81999				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	100.09814	2.75000	100.07548				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			3.92000	156.86620	3.92000	156.76180				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	101.04026				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	100.82283				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	100.43824				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	99.84787				0.00	0	0
Total IV025 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IV025									0.00	0	0
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	99.81228			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			4.06000	109.40292	4.06000	110.28333			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			4.06000	109.31172	4.06000	110.28333			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	101.70694			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	100.16979			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	99.91001			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			11.85000	101.99562	11.85000	101.89889			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	101.06370			0.00	0	30,000,000
Total IV035 SPOT									0.00	0	30,000,000
Total For IV035									0.00	0	30,000,000
IV036 On 22/07/2021 Spot Bond				100.00000	0.00000	100.57874			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	101.56915			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			4.81000	128.90502	4.81000	129.18398			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	101.37845			0.00	0	0
Total IV040 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV040										0.00	0	0
IV041 On 29/09/2021 Spot Bond			12.20000	103.70270	12.20000	103.60098				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	99.69809				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			12.09000	105.16878	12.09000	104.20708				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	100.32017				0.00	20,000,000,000	10,000,000,000
Total IV044 SPOT										0.00	20,000,000,000	10,000,000,000
Total For IV044										0.00	20,000,000,000	10,000,000,000
IV045 On 31/01/2027 Spot Bond			5.06000	82.31949	5.06000	127.72385				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	35.29826	100.00000	35.03668				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			10.25000	107.81526	10.25000	107.72599				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	101.15686				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	1.73782	100.00000	1.72795				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			4.02000	155.41009	4.02000	155.30541				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	99.91623	7.65000	99.97905				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	99.93634	7.75000	99.80927				0.00	0	0
Total IVA660 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVA660										0.00	0	0
IVA662 On 02/03/2017 Spot Bond			7.75000	99.64034	7.75000	99.51402				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	99.49299	7.75000	99.36705				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	99.34609	7.75000	99.22051				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	99.18936	7.85000	99.06257				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	98.89401	7.85000	98.76797				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	98.74700	7.85000	98.62133				0.00	0	0
Total IVA668 SPOT										0.00	0	0
Total For IVA668										0.00	0	0
IVA672 On 11/05/2017 Spot Bond			100.00000	80.75221	100.00000	80.21978				0.00	0	0
Total IVA672 SPOT										0.00	0	0
Total For IVA672										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	105.34800	10.00000	105.26500				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	101.74970				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	100.64028				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	100.73298				0.00	0	0
Total IVC019 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVC019									0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	100.61459			0.00	0	0
Total IVC021 SPOT									0.00	0	0
Total For IVC021									0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	100.96422			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	100.41254			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	101.04615			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	101.06887			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	96.03050			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			9.57000	100.11151	9.57000	100.03398			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	22.60998	100.00000	22.45853			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	22.66182	100.00000	22.49389			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			9.72000	99.19561	9.72000	99.11762			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	100.27924			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	100.72300			0.00	0	0
Total IVC046 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC046										0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	100.10125				0.00	0	0
Total IVC048 SPOT										0.00	0	0
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	102.06581				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	101.70271				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	100.18033				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	99.92787				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	101.14347				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	100.25891				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	100.98902				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	100.01932				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	101.45973				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	101.55160				0.00	0	0
Total IVC065 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC065										0.00	0	0
IVC066 On 18/09/2017 Spot Bond			100.00000	64.00715	100.00000	63.53282				0.00	0	0
Total IVC066 SPOT										0.00	0	0
Total For IVC066										0.00	0	0
IVC070 On 20/01/2019 Spot Bond				100.00000	0.00000	100.90626				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	100.48195				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	100.10422				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	102.03557				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	102.03557				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	100.65658				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	14.42236	100.00000	14.31549				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	100.29719				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	100.03281				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	100.73699				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	100.69379				0.00	0	0
Total IVC088 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVC088									0.00	0	0
IVC089 On 31/10/2018 Spot Bond				100.00000	0.00000	100.24002			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	100.24406			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	102.05263			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	101.96740			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			10.57000	102.86479	10.57000	102.77751			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	101.54431			0.00	0	0
Total IVC097 SPOT									0.00	0	0
Total For IVC097									0.00	0	0
IVC098 On 14/06/2018 Spot Bond			8.97000	101.48135	8.97000	101.40798			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	100.40926			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	100.28559			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	3.55576	100.00000	3.53556			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	44.25724	100.00000	43.92927			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	31.78734	100.00000	31.55177			0.00	0	0
Total IVC74U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC74U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	5.13963	100.00000	5.11043				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	2.26709	100.00000	2.25421				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	2.22022	100.00000	2.20761				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	1.88211	100.00000	1.87142				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	3.58968	100.00000	3.56929				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	1.79484	100.00000	1.78464				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	1.75440	100.00000	1.74444				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	100.29656				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	101.65097				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	101.53279				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	101.71161				0.00	0	0
Total KAP003 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For KAP003									0.00	0	0
KAP003 On 29/06/2018 Spot Bond				100.00000	0.00000	101.08249			0.00	1,600,000,000	400,000,000
Total KAP005 SPOT									0.00	1,600,000,000	400,000,000
Total For KAP005									0.00	1,600,000,000	400,000,000
KAP005 On 29/06/2021 Spot Bond				100.00000	0.00000	101.14635			0.00	0	0
Total KAP006 SPOT									0.00	0	0
Total For KAP006									0.00	0	0
KAP006 On 26/10/2021 Spot Bond			10.12000	103.45668	10.12000	103.37255			0.00	0	0
Total KAP007 SPOT									0.00	0	0
Total For KAP007									0.00	0	0
KAP007 On 28/11/2019 Spot Bond				100.00000	0.00000	101.91117			0.00	4,000,000,000	1,000,000,000
Total KAP008 SPOT									0.00	4,000,000,000	1,000,000,000
Total For KAP008									0.00	4,000,000,000	1,000,000,000
KAP041 On 01/07/2019 Spot Bond			100.00000	24.54437	100.00000	24.36248			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	104.49217			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	100.26492			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	100.12450			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			9.25500	132.34000	9.25500	132.24081			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	101.13101			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	101.55350			0.00	0	0
Total LBK06 SPOT									0.00	0	0
Total For LBK06									0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	101.16150			0.00	0	0
Total LBK07 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LBK07										0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	101.10005				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	17.60010	100.00000	17.46967				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			10.26500	100.48700	10.26500	100.40368				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	102.01865	9.62000	101.93926				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	104.53130	9.71000	104.45054				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	101.30176				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	43.39307	100.00000	43.07152				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	100.83436				0.00	115,000,000,000	57,500,000,000
Total LBK15 SPOT										0.00	115,000,000,000	57,500,000,000
Total For LBK15										0.00	115,000,000,000	57,500,000,000
LBK16 On 30/11/2019 Spot Bond				100.00000	0.00000	101.85746				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			8.90500	99.44366	8.90500	99.33824		10,418,850,000,000.00		1,170,000,000	3,650,000,000	
Total LGL02 SPOT								10,418,850,000,000.00		1,170,000,000	3,650,000,000	
Total For LGL02								10,418,850,000,000.00		1,170,000,000	3,650,000,000	
LGL03 On 03/04/2018 Spot Bond			9.55500	100.75998	9.55500	100.68250				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			10.14000	97.16017	10.14000	97.08185				0.00	0	580,000,000
Total LGL04 SPOT										0.00	0	580,000,000

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 LGL04										0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	101.63316				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			10.30500	103.23263	10.30500	103.14717				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	100.99094				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	99.86656				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			13.30000	103.32512	13.30000	103.21492				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			14.16500	103.83240	14.16500	103.71469				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	101.59041				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	99.89583				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	102.56312				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	99.74994				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LRFB1										0.00	0	0
LRFB2 On 20/11/2019 Spot Bond				100.00000	0.00000	99.95672				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	99.71860				0.00	0	0
Total LRFC2 SPOT										0.00	0	0
Total For LRFC2										0.00	0	0
MAQ09 On 10/11/2017 Spot Bond				100.00000	0.00000	100.00004				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	99.35360				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	101.38018				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	99.93793				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	0.00000	98.18537				0.00	0	0
Total MAQ095 SPOT										0.00	0	0
Total For MAQ095										0.00	0	0
MAQ09 On 01/02/2018 Spot Bond				100.00000	0.00000	100.19335				0.00	0	0
Total MAQ096 SPOT										0.00	0	0
Total For MAQ096										0.00	0	0
MAQ09 On 13/03/2017 Spot Bond			100.00000	92.87532	100.00000	100.00000				0.00	0	0
Total MAQ097 SPOT										0.00	0	0
Total For MAQ097										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	103.57652				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	103.59867				0.00	0	0
Total MAQ0A2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MAQ0A2										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	89.19074				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	88.60388				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	103.47406				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	101.25774				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	101.21939				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	101.31839				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	101.09215				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	100.61056				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	100.12701				0.00	0	860,000,000
Total MBF042 SPOT										0.00	0	860,000,000
Total For MBF042										0.00	0	860,000,000
MBF04I On 13/04/2018 Spot Bond				100.00000	0.00000	100.68139				0.00	0	0
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0
MBF04I On 17/08/2018 Spot Bond				100.00000	0.00000	100.04009				0.00	0	0
Total MBF046 SPOT										0.00	0	0
Total For MBF046										0.00	0	0
MBF04I On 07/06/2019 Spot Bond				100.00000	0.00000	101.33895				0.00	0	0
Total MBF047 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBF047										0.00	0	0
MBF04: On 13/03/2017 Spot Bond				100.00000	0.00000	101.34864				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	101.80015				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	99.93209				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	100.20655				0.00	0	0
Total MBF051 SPOT										0.00	0	0
Total For MBF051										0.00	0	0
MBF05 On 16/05/2019 Spot Bond			100.00000	23.85823	100.00000	23.68526				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	101.01194				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	101.07141				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	98.39938	2.30000	96.66220				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	94.92211				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	101.46216				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	87.68175	100.00000	87.05694				0.00	0	0
Total MBP29U SPOT										0.00	0	0
Total For MBP29U										0.00	0	0
MBP30 On 24/10/2017 Spot Bond			100.00000	57.48228	100.00000	57.05631				0.00	0	0
Total MBP30U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MBP30U									0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	57.52843	100.00000	57.10212			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	55.15865	100.00000	54.74532			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	98.91599	100.00000	98.11828			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	100.26450			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			9.20000	102.63764	9.20000	102.56158		351,133,640,000.00		38,166,700	38,166,700
Total MBSA01 SPOT								351,133,640,000.00		38,166,700	38,166,700
Total For MBSA01								351,133,640,000.00		38,166,700	38,166,700
MBSA0 On 16/04/2019 Spot Bond			8.00000	104.98388	8.00000	104.91603		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			9.25000	102.27384	9.25000	102.19765		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	102.92885	8.91000	102.85492		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	100.86561		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	100.89773		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			9.22000	101.19262	9.22000	101.11707		0.00		0	0
Total MEFSB4 SPOT								0.00		0	0
Total For MEFSB4								0.00		0	0
MEFSB On 05/01/2022 Spot Bond			9.97500	101.19087	9.97500	101.10927		0.00		0	0
Total MEFSB5 SPOT								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MEFSB5									0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	101.24208			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			9.96500	102.20364	9.96500	102.11983			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MIL02 On 31/05/2017 Spot Bond			9.51500	101.55967	9.51500	101.48245			0.00	0	0
Total MIL02 SPOT									0.00	0	0
Total For MIL02									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	101.50466			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			9.85000	105.39689	9.85000	104.75106			0.00	0	400,000,000
Total MMIG02 SPOT									0.00	0	400,000,000
Total For MMIG02									0.00	0	400,000,000
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	101.33291			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			11.90500	96.01542	11.90500	96.75894			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			11.18500	99.91860	11.18500	98.63288			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			9.21500	101.50058	9.21500	101.42578			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			9.21500	101.23139	9.21500	101.15756		11,128,034,000,000.00		1,207,600,000	301,900,000
Total MTN04 SPOT								11,128,034,000,000.00		1,207,600,000	301,900,000
Total For MTN04								11,128,034,000,000.00		1,207,600,000	301,900,000
MTN06 On 22/03/2017 Spot Bond			100.00000	99.10386	100.00000	98.36975			0.00	0	0
Total MTN06U SPOT									0.00	0	0
Total For MTN06U									0.00	0	0
MTN07 On 22/03/2017 Spot Bond			100.00000	92.73293	100.00000	92.04601			0.00	0	0
Total MTN07U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MTN07U										0.00	0	0
MTN08 On 19/04/2019 Spot Bond			100.00000	22.70114	100.00000	22.53292				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	28.38577	100.00000	28.19669				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	102.06691				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	9.57292	100.89771	9.50296				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	9.67622	100.61875	9.60567				0.00	0	0
Total N4A302 SPOT										0.00	0	0
Total For N4A302										0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A305 SPOT										0.00	0	0
Total For N4A305										0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A308 SPOT										0.00	0	0
Total For N4A308										0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A411 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For N4A411									0.00	0	0
N5B23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.26325			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	101.27736			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	101.43105			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	111.10107			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	12.44670	100.00000	12.35446			0.00	0	0
Total N5F23U SPOT									0.00	0	0
Total For N5F23U									0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	13.30303	100.00000	13.20444			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			10.55500	92.21275	10.55500	92.13418		10,555,000,000,000.00	1,000,000,000	2,000,000,000	
Total NAM01 SPOT								10,555,000,000,000.00	1,000,000,000	2,000,000,000	
Total For NAM01								10,555,000,000,000.00	1,000,000,000	2,000,000,000	
NAM02 On 29/06/2020 Spot Bond			9.80000	100.61391	9.80000	100.53461		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			10.10500	100.11594	10.10500	100.03418		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			10.65500	99.48850	10.65500	99.40295		0.00	0	0	
Total NAM04 SPOT								0.00	0	0	
Total For NAM04								0.00	0	0	
NBK11/ On 28/11/2020 Spot Bond			9.18000	101.05671	9.18000	100.98158		1,836,000,000,000.00	200,000,000	200,000,000	
Total NBK11A SPOT								1,836,000,000,000.00	200,000,000	200,000,000	
Total For NBK11A								1,836,000,000,000.00	200,000,000	200,000,000	
NBK12/ On 19/03/2021 Spot Bond			9.86000	102.20633	9.86000	102.12483		0.00	0	0	
Total NBK12A SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK12A										0.00	0	0
NBK12, On 19/03/2021 Spot Bond			9.38000	103.79253	9.38000	103.71371				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			9.85500	103.30584	9.85500	103.22350				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	101.95403				0.00	2,000,000,000	1,560,000,000
Total NBK13B SPOT										0.00	2,000,000,000	1,560,000,000
Total For NBK13B										0.00	2,000,000,000	1,560,000,000
NBK14, On 25/06/2021 Spot Bond			9.45000	100.73991	9.45000	100.61682				0.00	0	0
Total NBK14A SPOT										0.00	0	0
Total For NBK14A										0.00	0	0
NBK15, On 11/02/2022 Spot Bond			9.90000	95.75511	9.90000	95.67889				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	102.03890				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			10.86500	92.53744	10.86500	92.45722				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			11.03500	96.91776	11.03500	96.83200				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			9.59500	100.92840	9.59500	100.85047				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	101.17018				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			10.05000	100.27863	10.05000	100.19763				0.00	0	0
Total NBK19A SPOT										0.00	0	0
Total For NBK19A										0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	101.06688				0.00	0	0
Total NBK19B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK19B										0.00	0	0
NBK19I On 26/06/2017 Spot Bond			100.00000	91.62898	100.00000	90.94856				0.00	0	0
Total NBK19B/JIBAR SPOT										0.00	0	0
Total For NBK19B/JIBAR										0.00	0	0
NBK20J On 01/06/2026 Spot Bond			10.75500	99.78760	10.75500	99.70148				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	99.10752				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21J On 21/07/2027 Spot Bond			11.30500	96.58341	11.30500	96.49543				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	100.15800				0.00	0	0
Total NBK21B SPOT										0.00	0	0
Total For NBK21B										0.00	0	0
NBK22J On 19/11/2022 Spot Bond			9.39500	105.31523	9.39500	105.23513				0.00	0	0
Total NBK22A SPOT										0.00	0	0
Total For NBK22A										0.00	0	0
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	100.17247				0.00	0	0
Total NBK22B SPOT										0.00	0	0
Total For NBK22B										0.00	0	0
NBK23J On 19/11/2025 Spot Bond			10.95500	101.00630	10.95500	100.91706				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	99.80188				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24J On 19/11/2027 Spot Bond			11.20500	100.89640	11.20500	100.80528				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	99.93147				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25J On 17/02/2023 Spot Bond			10.09500	102.38751	10.09500	107.62537				0.00	0	0
Total NBK25A SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK25A										0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.00000	0.00000	99.87277				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26I On 10/05/2023 Spot Bond			100.00000	13.78059	100.00000	13.68829				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	100.47461				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27I On 10/05/2026 Spot Bond			10.29500	107.91070	10.29500	107.82097				0.00	0	0
Total NBK27A SPOT										0.00	0	0
Total For NBK27A										0.00	0	0
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	101.94124				0.00	0	0
Total NBK27B SPOT										0.00	0	0
Total For NBK27B										0.00	0	0
NBK28I On 02/08/2023 Spot Bond			10.10500	99.85388	10.10500	99.77234				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	101.98777				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29I On 31/07/2026 Spot Bond			10.65500	99.45797	10.65500	99.37245				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	102.12966				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	102.11831				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	102.17769				0.00	0	0
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK32I On 26/02/2019 Spot Bond				100.00000	0.00000	101.79772				0.00	0	0
Total NBK32B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK32B									0.00	0	0
NBK33I On 10/05/2019 Spot Bond				100.00000	0.00000	100.30268			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	100.00005			0.00	0	0
Total NBK34B SPOT									0.00	0	0
Total For NBK34B									0.00	0	0
NBK35I On 10/05/2023 Spot Bond				100.00000	0.00000	100.00004			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	99.99986			0.00	0	0
Total NBK36B SPOT									0.00	0	0
Total For NBK36B									0.00	0	0
NBK37I On 02/08/2019 Spot Bond				100.00000	0.00000	100.23945			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	100.20289			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			8.74000	110.90209	8.74000	110.82349			0.00	0	0
Total NBK3A SPOT									0.00	0	0
Total For NBK3A									0.00	0	0
NBK3A On 09/09/2019 Spot Bond			100.00000	27.24873	100.00000	27.06622			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			11.43000	43.44006	11.43000	43.40144			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	100.27168			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	100.58345			0.00	0	0
Total NBK7B SPOT									0.00	0	0
Total For NBK7B									0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	99.88116			0.00	0	0
Total NCLN74 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN74										0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	101.28792				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	101.00678				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	101.34780				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	10.01856	100.00000	9.94433				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	10.01856	100.00000	9.94433				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			10.60000	104.57183	10.60000	104.48236				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	101.34075				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			10.63500	103.49959	10.63500	103.41075				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	101.34780				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	101.23227				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	101.35898				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	101.37307				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				100.00000	0.00000	101.73051				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.79899				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	101.25263				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	100.79903				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	14.40988	100.00000	14.30310				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	100.45298				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	101.66751				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			10.50000	103.61128	10.50000	103.55452				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	99.07800				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	100.70211				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	100.70177				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	101.14309				0.00	0	0
Total NED19 SPOT										0.00	0	0
Total For NED19										0.00	0	0
NED20 On 01/07/2020 Spot Bond			11.51500	100.69681	11.51500	100.60343				0.00	0	1,990,000,000

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 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	100.76669				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	112.41164	9.44500	112.32571				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	105.58574				0.00	120,000,000	60,000,000
Total NEDT1A SPOT										0.00	120,000,000	60,000,000
Total For NEDT1A										0.00	120,000,000	60,000,000
NEDT1 On 26/11/2021 Spot Bond				100.00000	0.00000	102.87732				0.00	0	10,000,000
Total NEDT1B SPOT										0.00	0	10,000,000
Total For NEDT1B										0.00	0	10,000,000
NET50 On 08/08/2017 Spot Bond				100.00000	0.00000	100.06861				0.00	4,500,000,000	4,700,000,000
Total NET50 SPOT										0.00	4,500,000,000	4,700,000,000
Total For NET50										0.00	4,500,000,000	4,700,000,000
NGL01 On 22/09/2021 Spot Bond				100.00000	0.00000	101.56722				0.00	0	60,000,000
Total NGL01 SPOT										0.00	0	60,000,000
Total For NGL01										0.00	0	60,000,000
NHM00 On 25/11/2020 Spot Bond			10.00000	105.34800	10.00000	105.26500				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	103.41315	13.50000	103.30125				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	101.92779				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			2.92000	105.13760	2.92000	119.76949				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	205.77120	3.45000	205.64206				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			3.31000	116.49699	3.31000	116.42505				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			3.51000	163.00423	3.51000	162.90117				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			3.58000	162.36391	3.58000	161.83350				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			9.01500	101.47993	9.01500	101.40580				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	89.70413	100.00000	89.05878				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			9.64500	104.40196	9.64500	104.46532				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	101.86393				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	101.83113				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	102.21473				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	101.95144				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	101.83594				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1A22 SPOT										0.00	0	0
Total For NQ1A22										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.84500	104.44070	9.84500	104.50145				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	101.89673				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	101.87487				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	102.02125				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			10.04500	104.47947	10.04500	104.53760				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	101.91859				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	101.92954				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	102.11523				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	102.33374				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	101.96233				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	102.23023				0.00	0	0
Total NQF1D8 SPOT										0.00	0	0
Total For NQF1D8										0.00	0	0
NRA01 On 30/11/2018 Spot Bond			8.98000	107.80055	8.98000	107.72254				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NRA018 SPOT										0.00	0	0
Total For NRA018										0.00	0	0
NRA02: On 31/10/2022 Spot Bond			9.85000	113.81128	9.85000	113.72063				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			2.57000	180.96066	2.57000	180.86003				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			11.43500	107.68989	11.43500	107.59124				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	14.48391	100.00000	14.38744				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	101.67375				0.00	3,640,000,000	3,040,000,000
Total NTC16 SPOT										0.00	3,640,000,000	3,040,000,000
Total For NTC16										0.00	3,640,000,000	3,040,000,000
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	101.77818				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	102.45832				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	100.36185				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	102.05024				0.00	0	0
Total NYT101 SPOT										0.00	0	0
Total For NYT101										0.00	0	0
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	102.51414				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	23.85494	100.00000	23.68199				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	102.07039				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total OML02 SPOT									0.00	0	0
Total For OML02									0.00	0	0
OML03 On 27/11/2019 Spot Bond			10.16500	99.80629	10.16500	99.72431			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	101.54913			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			10.38000	100.60450	10.38000	102.25293		31,140,000,000,000.00	3,000,000,000	1,500,000,000	
Total OML05 SPOT								11,140,000,000,000.00	3,000,000,000	1,500,000,000	
Total For OML05								11,140,000,000,000.00	3,000,000,000	1,500,000,000	
OML06 On 19/03/2022 Spot Bond			11.03500	101.43900	11.03500	101.34875		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			11.75500	100.31887	11.75500	100.22395		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	101.84074		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			11.02500	104.04617	11.02500	103.95367		1,113,525,000,000.00	101,000,000	1,050,500,000	
Total OML09 SPOT								1,113,525,000,000.00	101,000,000	1,050,500,000	
Total For OML09								1,113,525,000,000.00	101,000,000	1,050,500,000	
OML10 On 14/09/2025 Spot Bond			11.75500	102.59145	11.75500	102.49438		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	105.34800	10.00000	105.26500		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	101.56376		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	101.59612		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	101.60230		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PMM29 SPOT									0.00	0	0
Total For PMM29									0.00	0	0
PMM30 On 07/09/2017 Spot Bond				100.00000	0.00000	101.55480			0.00	0	0
Total PMM30 SPOT									0.00	0	0
Total For PMM30									0.00	0	0
PMM31 On 04/05/2017 Spot Bond				100.00000	0.00000	100.08980			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	101.75682			0.00	0	0
Total PMM32 SPOT									0.00	0	0
Total For PMM32									0.00	0	0
PPC001 On 31/12/2018 Spot Bond				100.00000	0.00000	96.84197			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PPC001 On 31/10/2019 Spot Bond				100.00000	0.00000	96.69088			0.00	0	0
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0
PPC001 On 30/06/2021 Spot Bond			10.01500	100.25939	10.01500	100.20484			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	100.28745			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	100.35003			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	100.38225			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	100.38974			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	112.23427	8.85500	112.11945			977,535,294,920,000.00	1,579,382,519,200	1,438,556,487,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R186 SPOT									7,535,294,920,000.00	579,382,519,200	438,556,487,300
Total For R186									7,535,294,920,000.00	579,382,519,200	438,556,487,300
R197 On 07/12/2023 Spot Bond			2.07000	296.31200	2.07000	296.15926			43,327,170,000,000.00	20,931,000,000	29,712,728,000
Total R197 SPOT									13,327,170,000,000.00	20,931,000,000	29,712,728,000
Total For R197									13,327,170,000,000.00	20,931,000,000	29,712,728,000
R202 On 07/12/2033 Spot Bond			2.07000	245.66560	2.07000	245.53900			45,995,400,000,000.00	22,220,000,000	200,070,592,700
Total R202 SPOT									15,995,400,000,000.00	22,220,000,000	200,070,592,700
Total For R202									15,995,400,000,000.00	22,220,000,000	200,070,592,700
R2023 On 28/02/2023 Spot Bond			8.44500	100.31099	8.45500	100.19658			194,577,304,810,000.00	259,867,058,000	579,106,771,800
Total R2023 SPOT									14,577,304,810,000.00	259,867,058,000	579,106,771,800
Total For R2023									14,577,304,810,000.00	259,867,058,000	579,106,771,800
R203 On 15/09/2017 Spot Bond			7.63000	103.77760	7.65500	103.69896			175,833,350,000,000.00	23,045,000,000	564,917,213,300
Total R203 SPOT									5,833,350,000,000.00	23,045,000,000	564,917,213,300
Total For R203									5,833,350,000,000.00	23,045,000,000	564,917,213,300
R2030 On 31/01/2030 Spot Bond			9.26000	90.88271	9.26000	90.81456			095,230,358,044,000.00	550,240,859,400	741,591,029,700
Total R2030 SPOT									15,230,358,044,000.00	550,240,859,400	741,591,029,700
Total For R2030									15,230,358,044,000.00	550,240,859,400	741,591,029,700
R2032 On 31/03/2032 Spot Bond			9.39000	93.95378	9.39000	93.88275			615,351,351,934,000.00	278,525,170,600	259,390,485,300
Total R2032 SPOT									15,351,351,934,000.00	278,525,170,600	259,390,485,300
Total For R2032									15,351,351,934,000.00	278,525,170,600	259,390,485,300
R2035 On 28/02/2035 Spot Bond			9.53500	98.42939	9.53500	98.35344			542,363,367,302,000.00	476,388,397,200	617,887,198,600
Total R2035 SPOT									12,363,367,302,000.00	476,388,397,200	617,887,198,600
Total For R2035									12,363,367,302,000.00	476,388,397,200	617,887,198,600
R2037 On 31/01/2037 Spot Bond			9.61000	90.52148	9.61000	90.45110			358,813,824,434,000.00	141,395,819,400	650,681,659,700
Total R2037 SPOT									8,813,824,434,000.00	141,395,819,400	650,681,659,700
Total For R2037									8,813,824,434,000.00	141,395,819,400	650,681,659,700
R204 On 21/12/2018 Spot Bond			7.76500	101.56912	7.80000	101.44562			482,950,479,839,000.00	190,978,812,600	466,978,747,200
Total R204 SPOT									12,950,479,839,000.00	190,978,812,600	466,978,747,200
Total For R204									12,950,479,839,000.00	190,978,812,600	466,978,747,200
R2040 On 31/01/2040 Spot Bond			9.62000	94.61630	9.62000	94.54266			890,278,524,824,000.00	92,544,545,200	283,297,339,500
Total R2040 SPOT									10,278,524,824,000.00	92,544,545,200	283,297,339,500
Total For R2040									10,278,524,824,000.00	92,544,545,200	283,297,339,500
R2044 On 31/01/2044 Spot Bond			9.66000	91.62724	9.66000	91.55564			492,106,320,320,000.00	154,462,352,000	355,938,412,800
Total R2044 SPOT									12,106,320,320,000.00	154,462,352,000	355,938,412,800
Total For R2044									12,106,320,320,000.00	154,462,352,000	355,938,412,800
R2048 On 28/02/2048 Spot Bond			9.65500	95.13319	9.65500	95.05888			363,645,829,354,000.00	244,810,546,800	1,329,737,573,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2048 SPOT									3,645,829,354,000.00	244,810,546,800	329,737,573,400
Total For R2048									3,645,829,354,000.00	244,810,546,800	329,737,573,400
R207 On 15/01/2020 Spot Bond			7.95000	98.77876	7.96500	98.67687			504,541,473,410,000.00	189,250,499,800	393,377,270,900
Total R207 SPOT									14,541,473,410,000.00	189,250,499,800	393,377,270,900
Total For R207									14,541,473,410,000.00	189,250,499,800	393,377,270,900
R208 On 31/03/2021 Spot Bond			8.13500	97.73569	8.15000	97.62121			347,315,153,390,000.00	780,247,714,000	806,315,584,800
Total R208 SPOT									17,315,153,390,000.00	780,247,714,000	806,315,584,800
Total For R208									17,315,153,390,000.00	780,247,714,000	806,315,584,800
R209 On 31/03/2036 Spot Bond			9.50000	73.90802	9.50500	73.81746			453,692,073,000,000.00	363,546,534,000	880,318,492,800
Total R209 SPOT									3,692,073,000,000.00	363,546,534,000	380,318,492,800
Total For R209									3,692,073,000,000.00	363,546,534,000	380,318,492,800
R210 On 31/03/2028 Spot Bond			2.02000	187.77154	2.02000	187.67555			2,251,088,000,000.00	1,114,400,000	147,819,600,000
Total R210 SPOT									2,251,088,000,000.00	1,114,400,000	147,819,600,000
Total For R210									2,251,088,000,000.00	1,114,400,000	147,819,600,000
R212 On 31/01/2022 Spot Bond			2.06000	146.65292	2.06000	146.57731			45,095,048,000,000.00	21,890,800,000	118,854,293,300
Total R212 SPOT									15,095,048,000,000.00	21,890,800,000	118,854,293,300
Total For R212									15,095,048,000,000.00	21,890,800,000	118,854,293,300
R213 On 28/02/2031 Spot Bond			9.27500	85.54294	9.28000	85.44479			311,205,982,120,000.00	249,186,628,800	653,583,861,700
Total R213 SPOT									11,205,982,120,000.00	249,186,628,800	653,583,861,700
Total For R213									11,205,982,120,000.00	249,186,628,800	653,583,861,700
R214 On 28/02/2041 Spot Bond			9.58500	74.17858	9.58500	74.12105			511,321,389,924,500.00	157,675,679,700	673,025,399,500
Total R214 SPOT									11,321,389,924,500.00	157,675,679,700	673,025,399,500
Total For R214									11,321,389,924,500.00	157,675,679,700	673,025,399,500
R337C On 21/06/2020 Spot Bond			8.54000	75.55659	8.54000	75.50453			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	47.74850	9.05000	47.71368			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	100.42853			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	100.39831			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	101.80650			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RCSB05 SPOT										0.00	0	0
Total For RCSB05										0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	102.12511				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	84.23555	100.00000	83.66638				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	83.72093	100.00000	83.14088				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	94.05990	100.00000	93.35445				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	43.07441	100.00000	42.75520				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	62.08371	100.00000	61.55355				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	11.40971	100.00000	11.30383				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	41.41128	100.00000	41.05766				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	28.66365	100.00000	28.41888				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	15.94618	100.00000	15.81001				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	101.48675				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	102.20847				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFB04 SPOT										0.00	0	0
Total For RDFB04										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	101.88447				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	102.05114				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	24.49701	100.00000	24.31548				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	101.27863				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	100.96294				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB0 On 02/12/2021 Spot Bond				100.00000	0.00000	101.77800				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	101.16499				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	101.64460				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	100.33560				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	100.84481				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	102.04299				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	45.47123	100.00000	47.36884				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total REB01/JIBAR SPOT										0.00	0	0
Total For REB01/JIBAR										0.00	0	0
REB02 On 21/05/2018 Spot Bond				100.00000	0.00000	102.08809				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	99.77039				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	101.18023				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	101.24309				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	101.48963				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	102.79633				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RES01 On 02/03/2018 Spot Bond			100.00000	45.39287	100.00000	45.05648				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES02 On 02/03/2019 Spot Bond			100.00000	24.02210	100.00000	23.84408				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03 On 02/03/2020 Spot Bond			100.00000	15.30876	100.00000	15.19531				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04 On 02/03/2021 Spot Bond			100.00000	11.83567	100.00000	11.74796				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	100.16550				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	100.10128				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	101.63437				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	100.60287				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	101.93928				0.00	2,000,000,000	500,000,000
Total RES34 SPOT										0.00	2,000,000,000	500,000,000
Total For RES34										0.00	2,000,000,000	500,000,000
RES35 On 25/08/2021 Spot Bond				100.00000	0.00000	101.96449				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	100.46162				0.00	4,400,000,000	1,100,000,000
Total RES36 SPOT										0.00	4,400,000,000	1,100,000,000
Total For RES36										0.00	4,400,000,000	1,100,000,000
RES37 On 12/07/2017 Spot Bond				100.00000	0.00000	100.66478				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	0.00000	100.23260				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0
RMBI0€ 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	99.74913				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	78.14256				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	101.50072	12.35000	101.40106				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RP018 SPOT										0.00	0	0
Total For RP018										0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	20.11226	100.00000	18.46970				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	25.25738	100.00000	25.07021				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	18.50209	100.00000	18.43416				0.00	0	0
Total RPP08U SPOT										0.00	0	0
Total For RPP08U										0.00	0	0
RPS007 On 16/11/2022 Spot Bond				100.00000	0.00000	104.06602				0.00	0	0
Total RPS001 SPOT										0.00	0	0
Total For RPS001										0.00	0	0
RPS007 On 30/04/2025 Spot Bond				100.00000	0.00000	46.15729				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			9.57500	104.45865	9.57500	104.37817				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			10.13500	98.64625	10.13500	98.56591				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			10.99000	96.93297	10.99000	96.84754				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	96.05263	100.00000	95.30026				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	105.34800	10.00000	105.26500				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			8.63500	102.71241	8.63500	102.64087				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBK15 SPOT										0.00	0	0
Total For SBK15										0.00	0	0
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	101.03117				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	98.68146				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	98.78611				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	100.45368				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	103.05369				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	100.07983				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	102.34843				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			12.05500	100.52273	12.05500	100.42526				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	100.18488				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	11.50252	100.00000	11.41728				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	100.83639				0.00	0	70,000,000
Total SBK25 SPOT										0.00	0	70,000,000
Total For SBK25										0.00	0	70,000,000
SBK26 On 25/04/2021 Spot Bond			11.89000	104.85610	11.89000	104.75634				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBK26 SPOT										0.00	0	0
Total For SBK26										0.00	0	0
SBK9 On 10/04/2018 Spot Bond			9.15000	102.08367	9.15000	102.00841				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			9.05500	102.98135	9.05500	102.90580			15,891,525,000,000.00	1,755,000,000	877,500,000	
Total SBN33 SPOT									15,891,525,000,000.00	1,755,000,000	877,500,000	
Total For SBN33									15,891,525,000,000.00	1,755,000,000	877,500,000	
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	101.53566				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			8.08500	103.99577	8.08500	103.92749				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	101.67850				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	102.20294				0.00	0	0
Total SBS18 SPOT										0.00	0	0
Total For SBS18										0.00	0	0
SBS19 On 23/06/2021 Spot Bond			9.45000	103.98911	9.45000	103.91001				0.00	0	0
Total SBS19 SPOT										0.00	0	0
Total For SBS19										0.00	0	0
SBS20 On 15/05/2026 Spot Bond			10.24500	101.31913	10.24500	101.23527				0.00	0	0
Total SBS20 SPOT										0.00	0	0
Total For SBS20										0.00	0	0
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	100.95776				0.00	0	0
Total SBS21 SPOT										0.00	0	0
Total For SBS21										0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	101.96126				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	102.49854				0.00	0	0
Total SBS24 SPOT										0.00	0	0
Total For SBS24										0.00	0	0
SBS25 On 24/05/2019 Spot Bond			8.65000	102.40742	8.65000	102.33558				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS25 SPOT										0.00	0	0
Total For SBS25										0.00	0	0
SBS26l On 28/02/2017 Spot Bond			100.00000	96.05263	100.00000	95.30026				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			10.35500	98.70919	10.35500	98.62799				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	100.44971				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			8.68000	101.50386	8.68000	101.43280				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			10.43500	88.70260	10.43500	88.62785				0.00	0	0
Total SBS3 SPOT										0.00	0	0
Total For SBS3										0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	101.04112				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			10.40500	97.79727	10.40500	97.71554				0.00	0	0
Total SBS31 SPOT										0.00	0	0
Total For SBS31										0.00	0	0
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	101.46066				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	101.27270				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			10.65500	101.24044	10.65500	101.15338				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	100.48530				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	100.27041				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			8.94500	97.85037	8.94500	97.77944			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			10.08500	95.01105	10.08500	94.93361			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			10.69000	93.60308	10.69000	93.52233			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			9.92000	97.17964	9.92000	97.10169		992,000,000,000.00	100,000,000	680,000,000	
Total SBS4 SPOT								992,000,000,000.00	100,000,000	680,000,000	
Total For SBS4								992,000,000,000.00	100,000,000	680,000,000	
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	100.21560			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			9.56500	104.33652	9.56500	104.25576			0.00	0	0
Total SBS41 SPOT									0.00	0	0
Total For SBS41									0.00	0	0
SBS42 On 12/11/2025 Spot Bond			10.13500	105.58409	10.13500	105.49762			0.00	0	0
Total SBS42 SPOT									0.00	0	0
Total For SBS42									0.00	0	0
SBS43 On 12/11/2027 Spot Bond			10.40500	105.39254	10.40500	105.30399			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	100.07023			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	100.35089			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			9.60500	104.62970	9.60500	104.54972			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	100.38212			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS47 SPOT										0.00	0	0
Total For SBS47										0.00	0	0
SBS48 On 31/01/2020 Spot Bond				100.00000	0.00000	100.24401				0.00	0	0
Total SBS48 SPOT										0.00	0	0
Total For SBS48										0.00	0	0
SBS49 On 31/01/2022 Spot Bond				100.00000	0.00000	100.25093				0.00	0	0
Total SBS49 SPOT										0.00	0	0
Total For SBS49										0.00	0	0
SBS50 On 31/01/2022 Spot Bond			9.55500	99.94415	9.55500	99.86687				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			9.89500	99.74945	9.89500	99.66964				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			3.37000	275.00673	3.37000	274.83594				0.00	0	0
Total SBSI11 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			3.62000	202.17434	3.62000	201.29266				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SCM10 On 15/09/2017 Spot Bond			100.00000	64.65207	100.00000	64.17296				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	101.09945				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond				100.00000	0.00000	101.09957				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				184.35745	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	102.35683	6.50000	102.30265				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	101.53311				0.00	0	400,000,000
Total SHS04 SPOT										0.00	0	400,000,000
Total For SHS04										0.00	0	400,000,000
SHS05 On 29/06/2017 Spot Bond			8.92500	101.01574	8.92500	100.94407				0.00	0	0
Total SHS05 SPOT										0.00	0	0
Total For SHS05										0.00	0	0
SHS05/ On 29/06/2017 Spot Bond			8.75000	101.07953	8.75000	101.00918				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	102.18277				0.00	1,500,000,000	1,024,850,000
Total SHS06 SPOT										0.00	1,500,000,000	1,024,850,000
Total For SHS06										0.00	1,500,000,000	1,024,850,000
SHS11L On 25/11/2020 Spot Bond			10.00000	105.34800	10.00000	105.26500				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	101.31592				0.00	0	0
Total SHS14 SPOT										0.00	0	0
Total For SHS14										0.00	0	0
SHS19 On 10/09/2017 Spot Bond			9.25500	104.85529	9.25500	104.77670				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	102.42806				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	101.07667				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHS23 SPOT										0.00	0	0
Total For SHS23										0.00	0	0
SHS24 On 29/06/2020 Spot Bond				100.00000	0.00000	101.11147				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			10.05000	100.60303	10.05000	100.52176				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	101.11147				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	101.10147				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	32.78588	100.00000	32.54293				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			9.10000	99.40264	9.10000	99.33055				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	99.87667				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	99.88314				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	99.87962				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	99.87782				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	99.87626				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	99.86706				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SLRC1 SPOT										0.00	0	0
Total For SLRC1										0.00	0	0
SLRC2 On 15/09/2019 Spot Bond				100.00000	0.00000	99.86395				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			8.85500	103.09239	8.85500	103.01840				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	100.79147				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			11.15500	51.24267	11.15500	106.56749				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000
SPDA10 On 21/08/2021 Spot Bond				100.00000	0.00000	102.04128				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	102.06810				0.00	0	0
Total SPDA4 SPOT										0.00	0	0
Total For SPDA4										0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	101.97291				0.00	0	0
Total SPDA5 SPOT										0.00	0	0
Total For SPDA5										0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	101.96625				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	101.98060				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	102.04019				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	102.00610				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	101.67927				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SPG002 SPOT										0.00	0	0
Total For SPG002										0.00	0	0
SPG00: On 31/10/2019 Spot Bond				100.00000	0.00000	100.26959				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	100.89497				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			9.93000	97.65354	9.93000	97.57558				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	101.83235				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	101.16137				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	100.41638				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			9.72000	92.60515	9.72000	92.53274				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			9.72000	92.60515	9.72000	92.53274				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	95.43110	9.30000	95.35924				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	101.35908				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			8.53500	103.27055	8.53500	103.19905				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			3.51500	114.34581	3.51500	114.70907				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN011:On 21/12/2018 Spot Bond			9.61500	98.48637	9.61500	98.41017				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN012:On 26/08/2018 Spot Bond			8.50000	101.72691	8.50000	101.75221				0.00	0	10,000,000,000
Total SSN015 SPOT										0.00	0	10,000,000,000
Total For SSN015										0.00	0	10,000,000,000
SSN015:On 21/12/2026 Spot Bond			10.87500	99.29536	10.87500	99.20874				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN017:On 28/02/2031 Spot Bond			11.15000	74.09461	11.15000	74.02802				0.00	0	15,000,000,000
Total SSN021 SPOT										0.00	0	15,000,000,000
Total For SSN021										0.00	0	15,000,000,000
SSN021:On 21/01/2019 Spot Bond				100.00000	0.00000	100.45961				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN024:On 16/01/2019 Spot Bond				100.00000	0.00000	100.60751				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN026:On 25/09/2019 Spot Bond				100.00000	0.00000	101.14352				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN027:On 16/10/2019 Spot Bond				100.00000	0.00000	95.30956				0.00	0	5,000,000,000
Total SSN028 SPOT										0.00	0	5,000,000,000
Total For SSN028										0.00	0	5,000,000,000
SSN028:On 07/12/2023 Spot Bond				100.00000	0.00000	101.89952				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN029:On 24/05/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN030 SPOT										0.00	0	0
Total For SSN030										0.00	0	0
SSN030:On 17/03/2020 Spot Bond				100.00000	0.00000	101.34760				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN033:On 02/06/2020 Spot Bond				100.00000	0.00000	101.80665				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN034 On 17/11/2020 Spot Bond				100.00000	0.00000	99.83078				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN035 On 18/12/2020 Spot Bond				100.00000	0.00000	106.57950				0.00	0	0
Total SSN036 SPOT										0.00	0	0
Total For SSN036										0.00	0	0
SSN036 On 01/06/2021 Spot Bond				100.00000	0.00000	101.93464				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN037 On 26/01/2021 Spot Bond			9.55000	100.46495	9.55000	100.38731				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN038 On 16/08/2019 Spot Bond				100.00000	0.00000	99.86647				0.00	0	0
Total SSN039 SPOT										0.00	0	0
Total For SSN039										0.00	0	0
SSN039 On 11/10/2023 Spot Bond				100.00000	0.00000	100.71526				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN040 On 13/10/2023 Spot Bond			9.85500	102.99589	9.85500	102.91426				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN041 On 03/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN042 SPOT										0.00	0	0
Total For SSN042										0.00	0	0
SSN042 On 31/01/2038 Spot Bond			3.62000	102.51930	3.62000	102.48216				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN043 On 09/02/2027 Spot Bond			100.00000	0.01678	100.00000	100.00000				0.00	0	11,500,000,000
Total SSN044 SPOT										0.00	0	11,500,000,000
Total For SSN044										0.00	0	11,500,000,000
SZ25 On 30/09/2025 Spot Bond			9.80500	98.72742	9.80500	98.64957				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A1C On 21/02/2048 Spot Bond				100.00000	0.00000	101.95518				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.03267				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			9.61500	96.29408	9.61500	102.95245				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A10 On 21/08/2018 Spot Bond				100.00000	0.00000	102.10434				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	102.06667				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			9.51500	107.74044	9.51500	107.58633				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	101.90775				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	102.10434				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	102.06225				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			9.61500	106.96128	9.61500	106.87943				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	101.99946				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	102.05472				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			9.56500	101.98500	9.56500	105.08642				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.64448				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	101.17360				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	100.84028				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS135 On 06/07/2018 Spot Bond				100.00000	0.00000	100.84625				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS136 On 06/07/2020 Spot Bond				100.00000	0.00000	100.86415				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS138 On 28/04/2017 Spot Bond				100.00000	0.00000	100.26229				0.00	0	0
Total TFS138 SPOT										0.00	0	0
Total For TFS138										0.00	0	0
TFS139 On 27/05/2019 Spot Bond				100.00000	0.00000	101.90045				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	100.27264				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	100.28147				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS143 On 17/11/2017 Spot Bond				100.00000	0.00000	99.85244				0.00	0	0
Total TFS143 SPOT										0.00	0	0
Total For TFS143										0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.80465				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A2 On 18/07/2017 Spot Bond			7.83000	100.57094	7.83000	100.50835				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A3 On 18/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	100.67022				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	96.95727	7.39000	100.48066				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	100.56918				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	97.04917	7.16000	100.46616				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	100.59957				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	100.59709				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	100.65657				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	100.64852				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	100.89105				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.86336				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	100.55304				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.57290				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	100.61560	8.73000	100.54438				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	100.41781				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	100.56918				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			9.50000	88.31677	9.50000	98.80248				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	100.33406				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	100.56918				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	100.60080				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	100.59399				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	100.59151				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.65532				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	100.65284				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.63117				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	100.84793				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	100.85039				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	100.83808				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	101.93304				0.00	3,600,000,000	1,200,000,000
Total TH12A1 SPOT										0.00	3,600,000,000	1,200,000,000
Total For TH12A1										0.00	3,600,000,000	1,200,000,000
TH12A2 On 21/08/2019 Spot Bond				100.00000	0.00000	101.98839				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			9.56500	100.37588	9.56500	103.43548				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	101.95518				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	102.03267				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			9.47500	102.02567	9.47500	101.94870				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.94411				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	102.03267				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A9 On 21/02/2048 Spot Bond			9.58500	91.39696	9.58500	101.09574				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond				100.00000	0.00000	102.13228				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B2 On 21/02/2048 Spot Bond				100.00000	0.00000	102.13228				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B3 On 21/08/2019 Spot Bond				100.00000	0.00000	102.13228				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B4 On 21/02/2048 Spot Bond				100.00000	0.00000	102.13228				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				100.00000	0.00000	102.30935				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C2 On 21/08/2019 Spot Bond				100.00000	0.00000	102.30935				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C3 On 21/02/2048 Spot Bond				100.00000	0.00000	102.30714				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C4 On 21/08/2019 Spot Bond				100.00000	0.00000	103.02831				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	103.02831				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	103.15471				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D: On 21/02/2048 Spot Bond				100.00000	0.00000	103.01505				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	101.90425				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	101.95297				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	102.03259				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			9.71500	103.29802	9.71500	103.21816				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	101.90647				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	102.16745				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A: On 21/08/2020 Spot Bond				100.00000	0.00000	101.53893				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			9.60500	101.34174	9.60500	104.59413				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	101.90775				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.13218				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	102.13440				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	102.18361				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	102.13949				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	102.12554				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	102.28709				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	102.30479				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	102.29390				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	102.33800				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	102.40878				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	103.01695				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	103.01695				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	103.06497				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	103.03195				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	103.06116				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	101.92085				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	102.09506				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	102.16225				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			9.69000	103.84241	9.69000	103.76102				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A: On 21/02/2018 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total TH14A5 SPOT										0.00	0	0
Total For TH14A5										0.00	0	0
TH14A: On 21/11/2019 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14B: On 21/11/2021 Spot Bond				100.00000	0.00000	102.30384				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B1 On 21/11/2021 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14C1 On 21/11/2021 Spot Bond				100.00000	0.00000	102.41989				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C2 On 21/11/2021 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14D1 On 21/11/2021 Spot Bond				100.00000	0.00000	103.11580				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D2 On 21/11/2021 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH9A11 On 18/07/2039 Spot Bond				100.00000	0.00000	100.59330				0.00	0	0
Total TH9A11 SPOT										0.00	0	0
Total For TH9A11										0.00	0	0
TH9A12 On 18/07/2039 Spot Bond				100.00000	0.00000	101.01228				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	6.15772	101.06155	6.11165				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A2 On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A3 On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
THE9AI 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	100.61629				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	101.32927				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	100.86945				0.00	0	0
Total THE9D4 SPOT										0.00	0	0
Total For THE9D4										0.00	0	0
TL20 On 22/02/2020 Spot Bond			9.63500	90.69650	9.63500	90.59002				0.00	0	0
Total TL20 SPOT										0.00	0	0
Total For TL20										0.00	0	0
TL20/R On 22/02/2020 Spot Bond			100.00000	17.45002	100.00000	17.35116				0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	105.34800	10.00000	105.26500				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0
Total For TL20/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
TN17 On 14/11/2017 Spot Bond			8.40500	102.90242	8.40500	102.83224			0.00	0	22,072,618,178
Total TN17 SPOT									0.00	0	22,072,618,178
Total For TN17									0.00	0	22,072,618,178
TN17/R On 14/11/2017 Spot Bond			100.00000	60.79499	100.00000	60.38779			0.00	0	50,000,000
Total TN17/R203 SPOT									0.00	0	50,000,000
Total For TN17/R203									0.00	0	50,000,000
TN20 On 17/09/2020 Spot Bond			9.50000	107.28574	9.50000	107.20325			0.00	0	42,146,300,000
Total TN20 SPOT									0.00	0	42,146,300,000
Total For TN20									0.00	0	42,146,300,000
TN20/R On 17/09/2020 Spot Bond			100.00000	19.53636	100.00000	19.40550			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	5.92206	100.00000	5.87818			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			10.15500	106.00980	10.15500	105.92281			0.00	0	23,617,500,000
Total TN23 SPOT									0.00	0	23,617,500,000
Total For TN23									0.00	0	23,617,500,000
TN23/R On 06/11/2023 Spot Bond			100.00000	13.86294	100.00000	13.77009			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			10.75500	92.96192	10.75500	92.88255			0.00	0	26,480,000,000
Total TN25 SPOT									0.00	0	26,480,000,000
Total For TN25									0.00	0	26,480,000,000
TN25/R On 19/08/2025 Spot Bond			100.00000	9.46587	100.00000	9.40349			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			10.74500	90.61203	10.74500	90.53347		644,700,000,000.00		60,000,000	10,930,000,000
Total TN27 SPOT								644,700,000,000.00		60,000,000	10,930,000,000
Total For TN27								644,700,000,000.00		60,000,000	10,930,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	10.92737	100.00000	10.85418			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			11.30000	98.13206	11.30000	98.04320			0.00	0	9,400,000,000
Total TN30 SPOT									0.00	0	9,400,000,000
Total For TN30									0.00	0	9,400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN30/R On 09/10/2030 Spot Bond			8.00000	124.18137	8.00000	124.10112			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	97.24090	11.55500	97.15091		115,550,000,000,000.00	10,000,000,000	14,000,000,000	
Total TN40 SPOT								15,550,000,000,000.00	10,000,000,000	14,000,000,000	
Total For TN40								15,550,000,000,000.00	10,000,000,000	14,000,000,000	
TN40/R On 09/10/2040 Spot Bond			10.75000	103.72091	10.75000	103.63144		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	101.97849		0.00	80,000,000	40,000,000	
Total TNF18 SPOT								0.00	80,000,000	40,000,000	
Total For TNF18								0.00	80,000,000	40,000,000	
TORQ1 On 15/08/2026 Spot Bond				100.00000	0.00000	99.86627		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	99.83086		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	99.84646		0.00	0	0	
Total TORQ6 SPOT								0.00	0	0	
Total For TORQ6								0.00	0	0	
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	99.88487		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	99.88221		0.00	0	0	
Total TORQ8 SPOT								0.00	0	0	
Total For TORQ8								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TORQ9 On 15/08/2026 Spot Bond				100.00000	0.00000	99.87822				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	105.34800	10.00000	105.26500				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	100.86676				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	100.87406				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	100.62837				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	101.84087				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			9.65000	101.49054	9.65000	101.41131				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	100.38604	10.00000	100.29682				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	100.37641	9.75000	100.28942				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	10.37861	100.00000	10.28999				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRA2A On 14/12/2025 Spot Bond				100.00000	0.00000	101.41263				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	101.47715				0.00	0	0
Total TRA2A2 SPOT										0.00	0	0
Total For TRA2A2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRA2A: On 14/12/2020 Spot Bond			9.86500	100.98464	9.86500	100.90453			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	101.41421			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	101.47715			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			9.66500	101.71050	9.66500	101.59791			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	101.57951			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	101.61886			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	101.78404			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	101.84693			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	102.25513			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	102.25513			0.00	0	0
Total TRA2D2 SPOT									0.00	0	0
Total For TRA2D2									0.00	0	0
TRAA1: On 14/06/2024 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TRAA1 SPOT									0.00	0	0
Total For TRAA1									0.00	0	0
TRAA2: On 14/06/2024 Spot Bond				100.00000	0.00000	101.47451			0.00	0	0
Total TRAA2 SPOT									0.00	0	0
Total For TRAA2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRAA3 On 14/06/2024 Spot Bond			100.00000	9.01653	100.00000	8.94971				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	9.59727	100.00000	9.52614				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	101.49305				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	9.94571	100.00000	9.87201				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	101.50093				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	10.23608	100.00000	10.16023				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	101.72141				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	13.77859	100.00000	13.67648				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	102.20865				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	17.66954	100.00000	17.53860				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	22.23687	100.00000	22.07023				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	3.63501	100.00000	3.60777				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP203 On 16/02/2017 Spot Bond				100.00000	0.00000	99.86845				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	99.54571				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	99.22944				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	98.27268				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	97.97776				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	97.65855				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	97.35087				0.00	0	0
Total TSP211 SPOT										0.00	0	0
Total For TSP211										0.00	0	0
TSP213 On 22/06/2017 Spot Bond				100.00000	0.00000	97.05876				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	96.74540				0.00	0	0
Total TSP215 SPOT										0.00	0	0
Total For TSP215										0.00	0	0
TSP217 On 20/07/2017 Spot Bond				100.00000	0.00000	102.44676				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	96.13769				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	95.85143				0.00	0	0
Total TSP219 SPOT										0.00	0	0
Total For TSP219										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TTO01 On 28/08/2019 Spot Bond			100.00000	22.66643	100.00000	22.50210			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	100.44240			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	99.88985			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	101.87596			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	101.78003			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	101.61797			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	100.69912			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	100.47889			0.00	0	0
Total TWC205 SPOT									0.00	0	0
Total For TWC205									0.00	0	0
TWC21 On 13/02/2017 Spot Bond				100.00000	0.00000	101.89453			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	101.85359			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	101.59110			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	101.57160			0.00	0	0
Total TWC215 SPOT									0.00	0	0
Total For TWC215									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC21 On 27/02/2017 Spot Bond				100.00000	0.00000	101.10696				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	100.60204				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	100.53822				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	100.51669				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	100.49516				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	100.45210				0.00	0	0
Total TWC221 SPOT										0.00	0	0
Total For TWC221										0.00	0	0
TWC22 On 09/05/2017 Spot Bond				100.00000	0.00000	100.06452				0.00	0	0
Total TWC222 SPOT										0.00	0	0
Total For TWC222										0.00	0	0
TWC22 On 15/05/2017 Spot Bond			100.00000	80.04386	100.00000	0.00000				0.00	0	0
Total TWC223 SPOT										0.00	0	0
Total For TWC223										0.00	0	0
TWC22 On 17/05/2017 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total TWC224 SPOT										0.00	0	0
Total For TWC224										0.00	0	0
TWC22 On 19/05/2017 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total TWC225 SPOT										0.00	0	0
Total For TWC225										0.00	0	0
TWC22 On 22/05/2017 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total TWC226 SPOT										0.00	0	0
Total For TWC226										0.00	0	0
TWC22 On 29/05/2017 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total TWC227 SPOT										0.00	0	0
Total For TWC227										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC22 On 02/06/2017 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total TWC228 SPOT										0.00	0	0
Total For TWC228										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.80000	107.78487	9.80000	107.69945				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			10.82500	107.64554	10.82500	107.55154				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	8.29351	100.00000	8.23205				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	7.99671	100.00000	7.93745				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	8.23806	100.00000	8.17702				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	8.61223	100.00000	8.54840				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	9.18201	100.00000	9.11397				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	9.24732	100.00000	9.17880				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	9.32171	100.00000	9.25263				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	0.10410	100.00000	0.10328				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	8.11415	100.00000	8.05402				0.00	0	0
Total VJB01U SPOT										0.00	0	0
Total For VJB01U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJB02L On 20/04/2023 Spot Bond			100.00000	7.90885	100.00000	7.85024			0.00	0	0
Total VJB02U SPOT									0.00	0	0
Total For VJB02U									0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	8.03414	100.00000	7.97462			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	8.39094	100.00000	8.32877			0.00	0	0
Total VJB04U SPOT									0.00	0	0
Total For VJB04U									0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	8.94994	100.00000	8.88362			0.00	0	0
Total VJB05U SPOT									0.00	0	0
Total For VJB05U									0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	9.08416	100.00000	9.01684			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	9.14330	100.00000	9.07554			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	0.10410	100.00000	0.10328			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	103.67945			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				101.59094	0.00000	103.09132			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	43.09863	100.00000	42.77925			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	100.04568			0.00	0	0
Total VKE03 SPOT									0.00	0	0
Total For VKE03									0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	101.08357			0.00	0	0
Total VKE05 SPOT									0.00	0	0
Total For VKE05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VKE06 On 08/05/2018 Spot Bond				100.00000	0.00000	100.04496				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	101.59230				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	101.09418				0.00	0	0
Total VKE08 SPOT										0.00	0	0
Total For VKE08										0.00	0	0
VPA01L On 20/01/2023 Spot Bond			100.00000	7.81874	100.00000	7.76080				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	7.67000	100.00000	7.61316				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	9.33768	100.00000	9.26848				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	4.92991	100.00000	4.89338				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	8.99763	100.00000	8.93096				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	9.08554	100.00000	9.01821				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	9.03375	100.00000	8.96681				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	0.10410	100.00000	0.10328				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	7.63938	100.00000	7.58277				0.00	0	0
Total VPB01U SPOT										0.00	0	0
Total For VPB01U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VPB02L On 20/04/2023 Spot Bond			100.00000	7.58215	100.00000	7.52595			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	9.54180	100.00000	9.47110			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	4.70863	100.00000	4.67374			0.00	0	0
Total VPB04U SPOT									0.00	0	0
Total For VPB04U									0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	8.71257	100.00000	8.64801			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	8.86940	100.00000	8.80368			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	8.81461	100.00000	8.74930			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	0.10410	100.00000	0.10328			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	0.00139	100.00000	0.00138			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	10.80470	100.00000	10.72636			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			2.64000	245.54079	2.64000	245.40256			0.00	0	0
Total WS05 SPOT									0.00	0	0
Total For WS05									0.00	0	0
WSP2 On 28/05/2017 Spot Bond			8.13500	102.13265	8.13500	102.06595			0.00	0	0
Total WSP2 SPOT									0.00	0	0
Total For WSP2									0.00	0	0
WSP2/R On 28/05/2017 Spot Bond			100.00000	81.32729	100.00000	80.81038			0.00	0	0
Total WSP2/R203 SPOT									0.00	0	0
Total For WSP2/R203									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
WSP3 On 28/05/2019 Spot Bond			8.36000	103.19965	8.36000	103.12963				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			8.60500	103.00168	8.60500	102.92979				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			8.90000	102.24051	8.90000	102.16676				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/R203 On 28/05/2021 Spot Bond			100.00000	13.50710	100.00000	13.41663				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			7.74500	81.92090	7.74500	81.86933				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										56,078,443,695,164,500.00	170,613,226,900	294,946,315,601
Total for SPOT :										56,078,443,695,164,500.00	170,613,226,900	294,946,315,601
Total Futures										56,078,443,749,781,300.00	170,613,227,565	294,947,086,364
Total Options										0.00	0	18,650
Grand Total:										56,078,443,749,781,300.00	170,613,227,565	294,947,105,014